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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 18/12/2017

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			10.93636	77.51238	10.99855	77.14285			0.00	0	9,466
ES33 On 03/05/2018 Bond Future			11.04079	75.16879	11.10521	74.79214			0.00	0	0
ES33 On 02/08/2018 Bond Future			11.14506	76.58729	11.21169	76.20395			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 01/02/2018 Bond Future	11.00	Call			8.59000	0.00859	378,120		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Call			67.74000	0.06774	437,270		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Call			0.00000	0.00000	318,890		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Put			50.64000	0.05064	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.21	Call			606.62000	0.60662	983,270		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.21	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.22	Call			664.12000	0.66412	1,040,770		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.22	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.20	Call			549.05000	0.54905	925,700		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.20	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Put			412.57000	0.41257	29,230		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	02/08/2018	Bond Future	11.15	Call			0.00000	0.00000	28,520		0.00	0	0
ES33	On	02/08/2018	Bond Future	11.15	Put			354.82000	0.35482	0,000		0.00	0	0
ES33	On	02/08/2018	Bond Future	11.16	Call			0.00000	0.00000	86,210		0.00	0	0
ES33	On	02/08/2018	Bond Future	11.16	Put			297.13000	0.29713	0,000		0.00	0	0
ES33	On	02/08/2018	Bond Future	11.14	Call			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	9,466
ES42	On	01/02/2018	Bond Future			11.17435	80.18736	11.23650	79.77194			0.00	0	7,957
ES42	On	03/05/2018	Bond Future			11.28029	77.42389	11.34472	77.00052			0.00	0	0
ES42	On	02/08/2018	Bond Future			11.38423	78.88487	11.45088	78.45389			0.00	0	0
Total ES42 Future												0.00	0	7,957
Total For ES42												0.00	0	7,957
I2025	On	01/02/2018	Bond Future			128.81259	128.81259	128.81034	128.81034			0.00	0	1,070
I2025	On	03/05/2018	Bond Future			131.22733	131.22733	131.22497	131.22497			0.00	0	0
I2025	On	02/08/2018	Bond Future			133.68289	133.68289	133.68204	133.68204			0.00	0	0
Total I2025 Future												0.00	0	1,070
I2025	On	01/02/2018	Bond Future	133.90	Put			5,089.66000	5.08966	5,087,410		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.88	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.88	Put			5,069.66000	5.06966	5,067,410		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			5,079.66000	5.07966	5,077,410		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Put			1,975.03000	1.97503	1,972,670		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			1,985.03000	1.98503	1,982,670		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			1,995.03000	1.99503	1,992,670		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			2,977.96000	2.97796	2,977,110		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			2,987.96000	2.98796	2,987,110		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			2,967.96000	2.96796	2,967,110		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			99.73022	99.73022	99.72835	99.72835			0.00	0	1,370
I2029	On	03/05/2018	Bond Future			100.58171	100.58171	100.57976	100.57976			0.00	0	0
I2029	On	02/08/2018	Bond Future			102.49790	102.49790	102.49705	102.49705			0.00	0	0

Contract 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			103.79498	103.79498	103.12585	103.12585			0.00	0	5,283
I2033	On	03/05/2018	Bond Future			104.65220	104.65220	103.97036	103.97036			0.00	0	0
I2033	On	02/08/2018	Bond Future			106.64589	106.64589	105.95239	105.95239			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			6,524.15000	6.52415	5,855,020		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			6,534.15000	6.53415	5,865,020		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			6,514.15000	6.51415	5,845,020		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Put			3,719.64000	3.71964	3,037,800		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			3,729.64000	3.72964	3,047,800		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			3,739.64000	3.73964	3,057,800		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Put			3,987.61000	3.98761	3,294,110		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			3,967.61000	3.96761	3,274,110		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.93	Put			3,977.61000	3.97761	3,284,110		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	5,283
I2038	On	01/02/2018	Bond Future			125.65566	125.65566	125.45313	125.45313			0.00	0	19,692
I2038	On	03/05/2018	Bond Future			128.01129	128.01129	127.80483	127.80483			0.00	0	0
I2038	On	02/08/2018	Bond Future			130.40000	130.40000	130.19110	130.19110			0.00	0	0
Total I2038 Future												0.00	0	19,692
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			11,486.87000	11.48687	11,284,340		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			11,496.87000	11.49687	11,294,340		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			11,476.87000	11.47687	11,274,340		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			4,475.17000	4.47517	4,268,710		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			4,485.17000	4.48517	4,278,710		0.00	0	0

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			4,465.17000	4.46517	4,258,710		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			4,348.90000	4.34890	4,140,000		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			4,358.90000	4.35890	4,150,000		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			4,338.90000	4.33890	4,130,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	19,692
I2046	On	01/02/2018	Bond Future			120.07271	120.07271	118.42398	118.42398			0.00	0	21,177
I2046	On	03/05/2018	Bond Future			120.72378	120.72378	119.04410	119.04410			0.00	0	0
I2046	On	02/08/2018	Bond Future			123.02378	123.02378	121.31343	121.31343			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			14,476.02000	14.47602	12,827,290		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			14,486.02000	14.48602	12,837,290		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			14,496.02000	14.49602	12,847,290		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			8,895.90000	8.89590	7,216,220		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			8,905.90000	8.90590	7,226,220		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			8,885.90000	8.88590	7,206,220		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			7,466.57000	7.46657	5,756,220		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Put			7,476.57000	7.47657	5,766,220		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.77	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.77	Put			7,456.57000	7.45657	5,746,220		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			124.49781	124.49781	123.95035	123.95035			0.00	0	24,012
I2050	On	03/05/2018	Bond Future			126.83170	126.83170	126.27370	126.27370			0.00	0	0
I2050	On	02/08/2018	Bond Future			127.51464	127.51464	126.94769	126.94769			0.00	0	0
Total I2050 Future												0.00	0	24,012
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			16,289.65000	16.28965	15,742,190		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			16,299.65000	16.29965	15,752,190		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			16,279.65000	16.27965	15,732,190		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			9,346.30000	9.34630	8,788,300		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			9,356.30000	9.35630	8,798,300		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			9,336.30000	9.33630	8,778,300		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			10,582.31000	10.58231	10,015,360		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.54	Put			10,592.31000	10.59231	10,025,360		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.52	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.52	Put			10,572.31000	10.57231	10,005,360		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	24,012
R186	On	01/02/2018	Bond Future			8.98270	110.47789	9.04454	110.08373		9.71	583,323,259.20	5,280	96,153
R186	On	03/05/2018	Bond Future			9.04514	112.54161	9.10977	112.13986		10.08	0.00	0	0
Total R186 Future												583,323,259.20	5,280	96,153
R186	On	01/02/2018	Bond Future	8.75	Call			750.73000	0.75073	837,840	9.42	0.00	0	0
R186	On	01/02/2018	Bond Future	8.75	Put			2,645.19000	2.64519	2,338,140	9.42	0.00	0	775
R186	On	01/02/2018	Bond Future	9.25	Call			2,271.42000	2.27142	2,486,140	9.71	0.00	0	0
R186	On	01/02/2018	Bond Future	9.25	Put			975.32000	0.97532	795,880	9.71	0.00	0	775
R186	On	01/02/2018	Bond Future	9.65	Call			4,114.27000	4.11427	4,420,380	10.00	0.00	0	0
R186	On	01/02/2018	Bond Future	9.65	Put			353.23000	0.35323	265,180	10.00	0.00	0	1,950
R186	On	01/02/2018	Bond Future	8.50	Put			3,887.07000	3.88707	3,535,310	9.27	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Call			350.20000	0.35020	392,600	9.27	0.00	0	1,460
R186	On	01/02/2018	Bond Future	7.75	Put			8,675.36000	8.67536	8,282,310	9.12	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Call			14.26000	0.01426	15,370	9.12	0.00	0	1,460
R186	On	01/02/2018	Bond Future	9.00	Call			1,388.35000	1.38835	1,536,090	9.57	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Put			1,672.05000	1.67205	1,425,630	9.57	0.00	0	6,200
R186	On	01/02/2018	Bond Future	8.97	Call			1,298.56000	1.29856	1,438,460	9.55	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			1,773.91000	1.77391	1,519,650	9.55	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Call			1,328.09000	1.32809	1,470,600	9.56	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			1,739.50000	1.73950	1,487,850	9.56	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Call			1,269.44000	1.26944	1,406,750	9.55	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			1,808.77000	1.80877	1,551,920	9.55	0.00	0	0
R186	On	03/05/2018	Bond Future	9.30	Put			2,231.37000	2.23137	2,037,310	10.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2018	Bond Future	9.30	Call			3,402.50000	3.40250	3,610,190	10.12	0.00	0	1,120
R186	On	03/05/2018	Bond Future	8.93	Call			2,221.90000	2.22190	2,376,590	9.90	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			3,344.27000	3.34427	3,097,210	9.90	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			2,166.09000	2.16609	2,317,930	9.89	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			3,414.28000	3.41428	3,164,370	9.89	0.00	0	0
R186	On	03/05/2018	Bond Future	9.72	Call			5,051.14000	5.05114	5,314,340	10.41	0.00	0	0
R186	On	03/05/2018	Bond Future	9.72	Put			1,353.20000	1.35320	1,214,650	10.41	1,149,058.90	946	10,640
R186	On	03/05/2018	Bond Future	9.19	Put			2,525.97000	2.52597	2,316,270	10.05	0.00	0	0
R186	On	03/05/2018	Bond Future	9.19	Call			3,021.96000	3.02196	3,214,010	10.05	3,040,453.46	946	10,640
R186	On	03/05/2018	Bond Future	8.92	Call			2,193.75000	2.19375	2,347,020	9.90	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			3,379.01000	3.37901	3,130,530	9.90	0.00	0	0
R186	On	03/05/2018	Bond Future	10.14	Call			6,932.47000	6.93247	7,241,140	10.70	0.00	0	0
R186	On	03/05/2018	Bond Future	10.14	Put			786.44000	0.78644	693,360	10.70	0.00	0	1,120
R186	On	03/05/2018	Bond Future	9.75	Call			5,178.90000	5.17890	5,445,720	10.43	0.00	0	0
R186	On	03/05/2018	Bond Future	9.75	Put			1,303.52000	1.30352	1,168,590	10.43	0.00	0	3,200
R186	On	03/05/2018	Bond Future	8.69	Put			4,251.72000	4.25172	3,971,290	9.77	0.00	0	0
R186	On	03/05/2018	Bond Future	8.69	Call			1,606.85000	1.60685	1,728,170	9.77	1,634,848.82	946	10,640
Total R186 Option												5,824,361.18	2,838	49,980
Total For R186												589,147,620.38	8,118	146,133
R197	On	01/02/2018	Bond Future			295.50523	295.50523	295.50062	295.50062			0.00	0	2,350
R197	On	03/05/2018	Bond Future			301.04490	301.04490	301.04001	301.04001			0.00	0	0
Total R197 Future												0.00	0	2,350
R197	On	01/02/2018	Bond Future	301.66	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Put			6,159.38000	6.15938	6,154,770		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			6,169.38000	6.16938	6,164,770		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			6,179.38000	6.17938	6,174,770		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			3,409.99000	3.40999	3,405,100		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			3,419.99000	3.41999	3,415,100		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			3,399.99000	3.39999	3,395,100		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			235.35120	235.35120	234.47238	234.47238		4.66	706,053.60	3	21,519
R202	On	03/05/2018	Bond Future			239.76299	239.76299	238.86770	238.86770		4.60	0.00	0	0
Total R202 Future												706,053.60	3	21,519
R202	On	01/02/2018	Bond Future	249.07	Call			0.48000	0.00048	0,690	4.99	0.00	0	0

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	01/02/2018	Bond Future	249.07	Put			14,598.10000	14.59810	13,719,490	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Call			0.48000	0.00048	0,690	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Put			14,608.10000	14.60810	13,729,490	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Call			0.49000	0.00049	0,700	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Put			14,588.11000	14.58811	13,709,500	4.99	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			9,052.57000	9.05257	8,262,050	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Call			439.09000	0.43909	543,620	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			9,061.39000	9.06139	8,270,630	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			441.45000	0.44145	546,460	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			9,043.75000	9.04375	8,253,470	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Call			440.27000	0.44027	545,040	4.91	0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												706,053.60	3	21,519
R2023	On	01/02/2018	Bond Future			8.36500	100.89965	8.43765	100.60981		6.13	0.00	0	60,552
R2023	On	03/05/2018	Bond Future			8.41295	98.85458	8.49021	98.55909		6.43	0.00	0	0
Total R2023 Future												0.00	0	60,552
R2023	On	01/02/2018	Bond Future	8.31	Call			636.11000	0.63611	735,530	5.94	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Put			1,146.08000	1.14608	955,660	5.94	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			652.98000	0.65298	754,450	5.95	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			1,122.88000	1.12288	934,510	5.95	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			670.13000	0.67013	773,660	5.95	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			1,099.98000	1.09998	913,670	5.95	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			1,132.53000	1.13253	1,244,720	6.23	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			1,977.66000	1.97766	1,794,360	6.23	0.00	0	0
R2023	On	03/05/2018	Bond Future	9.19	Call			3,230.01000	3.23001	3,442,740	6.61	0.00	0	0
R2023	On	03/05/2018	Bond Future	9.19	Put			602.92000	0.60292	520,160	6.61	0.00	0	2,500
R2023	On	03/05/2018	Bond Future	8.28	Call			1,149.16000	1.14916	1,262,510	6.23	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			1,955.72000	1.95572	1,773,580	6.23	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			1,165.94000	1.16594	1,280,450	6.24	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			1,933.95000	1.93395	1,752,970	6.24	0.00	0	0
Total R2023 Option												0.00	0	2,500
Total For R2023												0.00	0	63,052
R2030	On	01/02/2018	Bond Future			9.45358	89.83669	9.51527	89.43238			0.00	0	70,848
R2030	On	03/05/2018	Bond Future			9.52022	91.51483	9.58416	91.10274			0.00	0	0
R2030	On	02/08/2018	Bond Future			9.58827	89.23611	9.65450	88.81675			0.00	0	0
Total R2030 Future												0.00	0	70,848
R2030	On	01/02/2018	Bond Future	9.37	Put			956.10000	0.95610	551,790		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			889.84000	0.88984	485,530		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	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	01/02/2018	Bond Future	9.39	Put			823.64000	0.82364	419,330		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			478.20000	0.47820	66,110		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			607.77000	0.60777	195,680		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Put			542.95000	0.54295	130,860		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			1,239.26000	1.23926	819,900		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			1,174.97000	1.17497	755,610		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			1,303.60000	1.30360	884,240		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	70,848
R2032	On	01/02/2018	Bond Future			9.61998	92.43256	9.68165	91.99833		13.65	0.00	0	46,234
R2032	On	03/05/2018	Bond Future			9.68537	90.00208	9.74918	89.55945		14.98	0.00	0	0
R2032	On	02/08/2018	Bond Future			9.74975	91.70047	9.81565	91.25004		14.25	0.00	0	0
Total R2032 Future												0.00	0	46,234
R2032	On	01/02/2018	Bond Future	9.56	Call			1,383.58000	1.38358	1,523,630	13.32	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			2,243.04000	2.24304	1,948,860	13.32	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			1,414.17000	1.41417	1,556,880	13.32	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			2,202.53000	2.20253	1,911,010	13.32	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			1,353.27000	1.35327	1,490,690	13.31	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			2,283.91000	2.28391	1,987,100	13.31	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Put			4,021.57000	4.02157	3,646,900	13.04	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Call			548.35000	0.54835	607,910	13.04	0.00	0	7,500
R2032	On	01/02/2018	Bond Future	9.45	Put			2,720.20000	2.72020	2,398,030	13.23	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.45	Call			1,073.36000	1.07336	1,185,420	13.23	0.00	0	750
R2032	On	01/02/2018	Bond Future	9.40	Put			2,956.75000	2.95675	2,622,720	13.19	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.40	Call			948.76000	0.94876	1,048,960	13.19	0.00	0	6,800
R2032	On	01/02/2018	Bond Future	9.30	Put			3,465.95000	3.46595	3,110,150	13.12	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.30	Call			729.50000	0.72950	807,930	13.12	0.00	0	7,800
R2032	On	03/05/2018	Bond Future	9.70	Call			3,089.65000	3.08965	3,281,020	14.75	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			3,430.52000	3.43052	3,179,260	14.75	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Call			3,123.85000	3.12385	3,316,720	14.76	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			3,395.26000	3.39526	3,145,500	14.76	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			3,158.25000	3.15825	3,352,620	14.77	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			3,360.27000	3.36027	3,112,010	14.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	02/08/2018	Bond Future	9.66	Call			3,552.67000	3.55267	3,746,430	13.99	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Put			4,621.81000	4.62181	4,365,140	13.99	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Call			3,585.00000	3.58500	3,779,970	14.00	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Put			4,584.90000	4.58490	4,329,440	14.00	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Call			3,617.76000	3.61776	3,813,940	14.01	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Put			4,548.50000	4.54850	4,294,250	14.01	0.00	0	0
Total R2032 Option												0.00	0	22,850
Total For R2032												0.00	0	69,084
R2035	On	01/02/2018	Bond Future			9.74085	96.75237	9.79744	96.31289			0.00	0	55,243
R2035	On	03/05/2018	Bond Future			9.80398	94.05931	9.86242	93.61140			0.00	0	0
Total R2035 Future												0.00	0	55,243
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			446.10000	0.44610	6,620		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Call			0.00000	0.00000	71,280		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Put			368.20000	0.36820	0,000		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			524.10000	0.52410	84,620		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Call			286.30000	0.28630	734,210		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Call			362.26000	0.36226	810,170		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Call			210.25000	0.21025	658,160		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	55,243
R2037	On	01/02/2018	Bond Future			9.82352	88.84658	9.88510	88.36968		15.97	0.00	0	53,670
R2037	On	03/05/2018	Bond Future			9.88939	90.50630	9.95296	90.02018		16.76	0.00	0	0
R2037	On	02/08/2018	Bond Future			9.95645	87.95814	10.02202	87.46336		16.71	0.00	0	0
Total R2037 Future												0.00	0	53,670
R2037	On	01/02/2018	Bond Future	9.88	Put			2,048.07000	2.04807	1,758,180	15.86	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.88	Call			2,008.72000	2.00872	2,195,730	15.86	0.00	0	2,000
R2037	On	01/02/2018	Bond Future	9.81	Call			1,748.94000	1.74894	1,915,500	15.80	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Put			2,331.08000	2.33108	2,020,740	15.80	0.00	0	0
R2037	On	01/02/2018	Bond Future	10.32	Call			4,075.52000	4.07552	4,388,700	16.33	0.00	0	0
R2037	On	01/02/2018	Bond Future	10.32	Put			818.59000	0.81859	654,870	16.33	0.00	0	2,000
R2037	On	01/02/2018	Bond Future	10.72	Call			6,394.76000	6.39476	6,792,330	16.76	0.00	0	0
R2037	On	01/02/2018	Bond Future	10.72	Put			306.02000	0.30602	226,690	16.76	0.00	0	2,000
R2037	On	01/02/2018	Bond Future	9.82	Call			1,784.82000	1.78482	1,954,270	15.81	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Put			2,289.10000	2.28910	1,981,650	15.81	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Call			1,821.00000	1.82100	1,993,360	15.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	01/02/2018	Bond Future	9.83	Put			2,247.53000	2.24753	1,942,990	15.82	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Put			3,519.80000	3.51980	3,258,020	16.54	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			3,723.24000	3.72324	3,944,340	16.53	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			3,593.64000	3.59364	3,328,620	16.53	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			3,761.98000	3.76198	3,984,700	16.53	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			3,556.46000	3.55646	3,293,060	16.53	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			3,801.13000	3.80113	4,025,470	16.54	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Call			4,339.35000	4.33935	4,565,900	16.47	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Put			4,807.23000	4.80723	4,539,000	16.47	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Call			4,376.59000	4.37659	4,604,450	16.47	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Put			4,768.77000	4.76877	4,501,850	16.47	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Call			4,302.26000	4.30226	4,527,510	16.46	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Put			4,845.94000	4.84594	4,576,410	16.46	0.00	0	0
Total R2037 Option												0.00	0	6,000
Total For R2037												0.00	0	59,670
R204	On	01/02/2018	Bond Future			7.38471	101.52904	7.42934	101.49183		0.99	0.00	0	30,645
R204	On	03/05/2018	Bond Future			7.31949	103.42559	7.38304	103.38745		0.78	0.00	0	0
Total R204 Future												0.00	0	30,645
R204	On	01/02/2018	Bond Future	7.26	Call			80.30000	0.08030	89,600	0.95	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			221.59000	0.22159	193,680	0.95	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			83.34000	0.08334	92,940	0.95	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			216.28000	0.21628	188,670	0.95	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			77.34000	0.07734	86,340	0.95	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			226.99000	0.22699	198,780	0.95	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			112.69000	0.11269	124,860	0.74	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			288.78000	0.28878	262,810	0.74	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			115.07000	0.11507	127,420	0.74	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			285.14000	0.28514	259,350	0.74	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			110.35000	0.11035	122,340	0.74	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			292.46000	0.29246	266,310	0.74	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	30,645
R2040	On	01/02/2018	Bond Future			9.89859	92.15315	9.96526	91.60150		16.61	49,947,007.30	542	28,354
R2040	On	03/05/2018	Bond Future			9.96452	93.87453	10.03330	93.31241		17.43	0.00	0	0
R2040	On	02/08/2018	Bond Future			10.03161	91.13964	10.10255	90.56737		17.41	0.00	0	0
Total R2040 Future												49,947,007.30	542	28,354
R2040	On	01/02/2018	Bond Future	9.88	Call			1,831.20000	1.83120	2,027,170	16.29	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			2,537.63000	2.53763	2,181,950	16.29	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			1,868.88000	1.86888	2,068,200	16.29	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			2,492.00000	2.49200	2,139,670	16.29	0.00	0	0

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	01/02/2018	Bond Future	9.87	Call			1,793.84000	1.79384	1,986,480	16.28	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			2,583.71000	2.58371	2,224,700	16.28	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			4,151.86000	4.15186	4,416,800	17.28	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			3,773.39000	3.77339	3,476,210	17.28	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			4,068.59000	4.06859	4,329,840	17.26	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put			3,851.89000	3.85189	3,551,020	17.26	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.00	Put			4,094.69000	4.09469	3,782,740	17.21	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.00	Call			3,823.24000	3.82324	4,073,410	17.21	0.00	0	1,500
R2040	On	03/05/2018	Bond Future	9.00	Put			10,062.05000	10.06205	9,584,510	16.56	0.00	0	0
R2040	On	03/05/2018	Bond Future	9.00	Call			987.50000	0.98750	1,072,080	16.56	0.00	0	1,500
R2040	On	03/05/2018	Bond Future	10.07	Call			4,110.23000	4.11023	4,373,330	17.27	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			3,812.59000	3.81259	3,513,570	17.27	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Put			5,165.19000	5.16519	4,859,700	17.23	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Call			4,662.72000	4.66272	4,926,520	17.22	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Put			5,248.04000	5.24804	4,939,570	17.22	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Call			4,702.20000	4.70220	4,967,490	17.23	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Put			5,206.48000	5.20648	4,899,500	17.23	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Call			4,741.84000	4.74184	5,008,620	17.23	0.00	0	0
Total R2040 Option												0.00	0	3,000
Total For R2040												49,947,007.30	542	31,354
R2044	On	01/02/2018	Bond Future			9.94285	89.10859	10.00440	88.59543		17.35	0.00	0	22,082
R2044	On	03/05/2018	Bond Future			10.00721	90.77321	10.07069	90.25015		18.21	0.00	0	0
R2044	On	02/08/2018	Bond Future			10.07265	88.10492	10.13807	87.57255		18.20	0.00	0	0
Total R2044 Future												0.00	0	22,082
R2044	On	01/02/2018	Bond Future	9.90	Call			1,782.56000	1.78256	1,952,910	17.02	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Put			2,655.98000	2.65598	2,313,170	17.02	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Call			1,819.76000	1.81976	1,993,170	17.03	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Put			2,608.89000	2.60889	2,269,140	17.03	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Call			1,745.80000	1.74580	1,913,110	17.01	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Put			2,703.66000	2.70366	2,357,810	17.01	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Put			3,889.25000	3.88925	3,606,240	18.07	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Call			4,170.82000	4.17082	4,412,590	18.08	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Put			3,849.56000	3.84956	3,568,270	18.08	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Call			4,087.31000	4.08731	4,325,660	18.06	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Put			3,929.25000	3.92925	3,644,540	18.06	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Call			4,128.97000	4.12897	4,369,020	18.07	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Call			4,701.16000	4.70116	4,943,460	18.03	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Put			5,337.12000	5.33712	5,047,050	18.03	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Call			4,740.73000	4.74073	4,984,410	18.03	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Put			5,294.79000	5.29479	5,006,100	18.03	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
R2044 On 02/08/2018 Bond Future	10.05	Call			4,661.74000	4.66174	4,902,660	18.02	0.00	0	0
R2044 On 02/08/2018 Bond Future	10.05	Put			5,379.72000	5.37972	5,088,270	18.02	0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									0.00	0	22,082
R2048 On 01/02/2018 Bond Future			9.89822	92.86722	9.95979	92.33899		17.02	0.00	0	97,406
R2048 On 03/05/2018 Bond Future			9.95672	90.16510	10.02016	89.62677		18.78	0.00	0	0
Total R2048 Future									0.00	0	97,406
R2048 On 01/02/2018 Bond Future	9.90	Call			1,989.95000	1.98995	2,179,910	16.70	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.90	Put			2,502.83000	2.50283	2,164,560	16.70	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Call			2,030.31000	2.03031	2,223,510	16.71	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Put			2,457.05000	2.45705	2,122,020	16.71	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.89	Call			1,950.05000	1.95005	2,136,770	16.69	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.89	Put			2,549.23000	2.54923	2,207,720	16.69	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.06	Call			4,265.06000	4.26506	4,514,730	18.61	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.06	Put			3,929.95000	3.92995	3,641,290	18.61	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.07	Call			4,308.22000	4.30822	4,559,670	18.61	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.07	Put			3,889.35000	3.88935	3,602,470	18.61	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.05	Call			4,222.10000	4.22210	4,470,000	18.60	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.05	Put			3,970.89000	3.97089	3,680,460	18.60	0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	97,406
R207 On 01/02/2018 Bond Future			7.78752	99.48281	7.86241	99.35125		2.30	0.00	0	45,501
R207 On 03/05/2018 Bond Future			7.83323	101.34114	7.92019	101.20687		2.20	0.00	0	0
Total R207 Future									0.00	0	45,501
R207 On 01/02/2018 Bond Future	7.61	Call			144.56000	0.14456	177,230	2.21	0.00	0	0
R207 On 01/02/2018 Bond Future	7.61	Put			588.87000	0.58887	489,980	2.21	0.00	0	0
R207 On 01/02/2018 Bond Future	7.62	Call			149.95000	0.14995	183,600	2.21	0.00	0	0
R207 On 01/02/2018 Bond Future	7.62	Put			576.61000	0.57661	478,700	2.21	0.00	0	0
R207 On 01/02/2018 Bond Future	7.60	Call			139.31000	0.13931	171,020	2.21	0.00	0	0
R207 On 01/02/2018 Bond Future	7.60	Put			601.27000	0.60127	501,420	2.21	0.00	0	0
R207 On 03/05/2018 Bond Future	7.57	Call			293.15000	0.29315	336,150	2.08	0.00	0	0
R207 On 03/05/2018 Bond Future	7.57	Put			835.34000	0.83534	744,070	2.08	0.00	0	0
R207 On 03/05/2018 Bond Future	7.58	Call			298.87000	0.29887	342,460	2.08	0.00	0	0
R207 On 03/05/2018 Bond Future	7.58	Put			825.52000	0.82552	734,840	2.08	0.00	0	0
R207 On 03/05/2018 Bond Future	7.56	Call			287.73000	0.28773	330,150	2.08	0.00	0	0
R207 On 03/05/2018 Bond Future	7.56	Put			845.46000	0.84546	753,610	2.08	0.00	0	0
Total R207 Option									0.00	0	0
Total For R207									0.00	0	45,501
R208 On 01/02/2018 Bond Future			8.04735	98.83524	8.11036	98.66701		3.85	64,242,906.00	650	35,491

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2018	Bond Future			8.09425	97.28016	8.16341	97.10855		3.90	0.00	0	0
Total R208 Future												64,242,906.00	650	35,491
R208	On	01/02/2018	Bond Future	7.84	Call			247.86000	0.24786	285,950	3.73	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			972.26000	0.97226	842,120	3.73	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			256.18000	0.25618	295,360	3.73	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			953.67000	0.95367	824,620	3.73	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			239.73000	0.23973	276,750	3.72	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			991.05000	0.99105	859,840	3.72	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			1,431.00000	1.43100	1,311,480	3.70	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			482.36000	0.48236	533,070	3.70	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			1,463.54000	1.46354	1,342,640	3.70	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			491.01000	0.49101	542,410	3.70	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Put			1,447.10000	1.44710	1,326,890	3.70	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			499.99000	0.49999	552,080	3.70	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												64,242,906.00	650	35,491
R209	On	01/02/2018	Bond Future			9.67048	73.20326	9.73194	72.80034		16.10	230,443,862.48	3,148	150,379
R209	On	03/05/2018	Bond Future			9.72720	71.42137	9.79051	71.01073		17.71	0.00	0	0
R209	On	02/08/2018	Bond Future			9.78266	72.76913	9.84777	72.35115		16.90	0.00	0	0
R209	On	01/11/2018	Bond Future			9.83584	71.02563	9.90292	70.59935		17.18	0.00	0	0
Total R209 Future												230,443,862.48	3,148	150,379
R209	On	01/02/2018	Bond Future	9.72	Call			1,630.67000	1.63067	1,788,490	15.84	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			1,708.68000	1.70868	1,463,580	15.84	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Call			1,663.15000	1.66315	1,823,540	15.85	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			1,675.82000	1.67582	1,433,290	15.85	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			1,598.45000	1.59845	1,753,700	15.84	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			1,741.89000	1.74189	1,494,220	15.84	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Call			2,672.53000	2.67253	2,902,260	16.10	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Put			954.68000	0.95468	781,490	16.10	0.00	0	7,488
R209	On	01/02/2018	Bond Future	10.10	Call			3,104.07000	3.10407	3,357,860	16.21	0.00	0	0
R209	On	01/02/2018	Bond Future	10.10	Put			761.45000	0.76145	612,320	16.21	0.00	0	3,000
R209	On	01/02/2018	Bond Future	9.85	Call			2,082.01000	2.08201	2,273,480	15.96	0.00	0	0
R209	On	01/02/2018	Bond Future	9.85	Put			1,317.59000	1.31759	1,106,140	15.96	0.00	0	7,500
R209	On	01/02/2018	Bond Future	9.88	Call			2,194.46000	2.19446	2,393,690	15.99	0.00	0	0
R209	On	01/02/2018	Bond Future	9.88	Put			1,237.78000	1.23778	1,034,090	15.99	0.00	0	220
R209	On	01/02/2018	Bond Future	9.59	Call			1,240.75000	1.24075	1,366,060	15.73	0.00	0	0
R209	On	01/02/2018	Bond Future	9.59	Put			2,176.49000	2.17649	1,898,880	15.73	0.00	0	377
R209	On	01/02/2018	Bond Future	9.33	Put			3,347.88000	3.34788	3,014,230	15.49	0.00	0	0
R209	On	01/02/2018	Bond Future	9.33	Call			649.50000	0.64950	718,770	15.49	0.00	0	220
R209	On	01/02/2018	Bond Future	9.89	Call			2,232.56000	2.23256	2,434,380	16.00	0.00	0	0

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	9.89	Put			1,211.97000	1.21197	1,010,870	16.00	0.00	0	157
R209	On	01/02/2018	Bond Future	9.32	Put			3,399.04000	3.39904	3,063,560	15.48	0.00	0	0
R209	On	01/02/2018	Bond Future	9.32	Call			631.58000	0.63158	699,020	15.48	0.00	0	157
R209	On	01/02/2018	Bond Future	10.22	Call			3,654.13000	3.65413	3,934,590	16.34	0.00	0	0
R209	On	01/02/2018	Bond Future	10.22	Put			573.01000	0.57301	450,550	16.34	0.00	0	739
R209	On	01/02/2018	Bond Future	9.87	Call			2,156.58000	2.15658	2,353,230	15.98	0.00	0	0
R209	On	01/02/2018	Bond Future	9.87	Put			1,263.90000	1.26390	1,057,630	15.98	0.00	0	739
R209	On	01/02/2018	Bond Future	9.52	Put			2,461.13000	2.46113	2,167,000	15.67	0.00	0	0
R209	On	01/02/2018	Bond Future	9.52	Call			1,057.09000	1.05709	1,165,880	15.67	0.00	0	739
R209	On	01/02/2018	Bond Future	9.75	Put			1,611.67000	1.61167	1,374,290	15.87	0.00	0	0
R209	On	01/02/2018	Bond Future	9.75	Call			1,729.41000	1.72941	1,894,950	15.87	0.00	0	5,000
R209	On	03/05/2018	Bond Future	10.73	Call			6,749.56000	6.74956	7,050,020	18.53	0.00	0	0
R209	On	03/05/2018	Bond Future	10.73	Put			1,053.91000	1.05391	943,730	18.53	0.00	0	435
R209	On	03/05/2018	Bond Future	9.75	Put			3,193.01000	3.19301	2,962,040	17.48	0.00	0	0
R209	On	03/05/2018	Bond Future	9.75	Call			2,930.67000	2.93067	3,110,340	17.48	0.00	0	435
R209	On	03/05/2018	Bond Future	9.84	Call			3,223.91000	3.22391	3,416,070	17.56	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			2,844.22000	2.84422	2,628,510	17.58	0.00	0	0
R209	On	03/05/2018	Bond Future	10.22	Call			4,610.34000	4.61034	4,853,220	17.96	0.00	0	0
R209	On	03/05/2018	Bond Future	10.22	Put			1,916.39000	1.91639	1,748,630	17.96	0.00	0	435
R209	On	03/05/2018	Bond Future	9.84	Put			2,905.37000	2.90537	2,686,890	17.56	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Call			3,778.32000	3.77832	3,992,420	17.71	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Put			2,444.59000	2.44459	2,248,050	17.71	0.00	0	5,000
R209	On	03/05/2018	Bond Future	9.85	Call			3,257.31000	3.25731	3,450,850	17.57	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			2,874.67000	2.87467	2,657,570	17.57	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			3,290.87000	3.29087	3,485,800	17.58	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Put			4,468.90000	4.46890	4,228,440	16.59	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Call			3,253.38000	3.25338	3,430,900	16.59	0.00	0	435
R209	On	02/08/2018	Bond Future	10.38	Call			5,734.16000	5.73416	5,988,710	17.32	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Put			2,451.88000	2.45188	2,288,450	17.32	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Call			7,574.37000	7.57437	7,869,970	17.82	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Put			2,409.98000	2.40998	2,248,490	17.34	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Put			1,637.94000	1.63794	1,515,560	17.82	0.00	0	435
R209	On	02/08/2018	Bond Future	10.21	Call			5,094.09000	5.09409	5,331,610	17.13	0.00	0	0
R209	On	02/08/2018	Bond Future	10.21	Put			2,834.75000	2.83475	2,654,290	17.13	0.00	0	435
R209	On	02/08/2018	Bond Future	10.39	Call			5,772.58000	5.77258	6,028,100	17.33	0.00	0	0
R209	On	02/08/2018	Bond Future	10.39	Put			2,430.85000	2.43085	2,268,390	17.33	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Call			5,811.08000	5.81108	6,067,570	17.34	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			69,711.47000	69.71147	70,137,750	18.28	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	18.28	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			6,522.57000	6.52257	6,249,690	16.36	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			2,822.92000	2.82292	2,976,320	16.36	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	1016.00	Call			69,711.48000	69.71148	70,137,760	18.28	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	18.28	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			69,711.48000	69.71148	70,137,760	18.28	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	18.28	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			6,797.27000	6.79727	7,066,290	17.54	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			2,759.57000	2.75957	2,602,310	17.54	0.00	0	435
R209	On	01/11/2018	Bond Future	9.94	Call			4,571.03000	4.57103	4,783,550	16.91	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			4,337.03000	4.33703	4,123,270	16.91	0.00	0	435
Total R209 Option												0.00	0	35,251
Total For R209												230,443,862.48	3,148	185,630
R210	On	01/02/2018	Bond Future			185.04937	185.04937	184.71645	184.71645			0.00	0	2,159
R210	On	03/05/2018	Bond Future			186.09328	186.09328	185.75395	185.75395			0.00	0	0
Total R210 Future												0.00	0	2,159
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			7,643.55000	7.64355	7,310,630		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Put			7,653.55000	7.65355	7,320,630		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			7,663.55000	7.66355	7,330,630		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			5,696.05000	5.69605	5,356,720		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			5,706.05000	5.70605	5,366,720		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			5,686.05000	5.68605	5,346,720		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			150.14714	150.14714	150.14494	150.14494			0.00	0	4,967
R212	On	03/05/2018	Bond Future			152.96183	152.96183	152.95958	152.95958			0.00	0	0
Total R212 Future												0.00	0	4,967
R212	On	01/02/2018	Bond Future	154.70	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.70	Put			4,555.06000	4.55506	4,552,860		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			4,565.06000	4.56506	4,562,860		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			4,545.06000	4.54506	4,542,860		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Put			1,320.42000	1.32042	1,318,170		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Put			1,330.42000	1.33042	1,328,170		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	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
R212	On	03/05/2018	Bond Future	154.30	Put			1,340.42000	1.34042	1,338,170		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Call			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	4,967
R213	On	01/02/2018	Bond Future			9.50929	84.52042	9.57095	84.12594		13.43	0.00	0	58,838
R213	On	03/05/2018	Bond Future			9.56934	82.54972	9.63308	82.14765		14.71	0.00	0	0
Total R213 Future												0.00	0	58,838
R213	On	01/02/2018	Bond Future	9.42	Call			1,174.07000	1.17407	1,294,350	13.18	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			2,144.50000	2.14450	1,870,300	13.18	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Call			1,200.87000	1.20087	1,323,520	13.19	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			2,106.52000	2.10652	1,834,690	13.19	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			1,147.64000	1.14764	1,265,560	13.17	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			2,182.93000	2.18293	1,906,370	13.17	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Call			2,758.70000	2.75870	2,930,590	14.57	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			3,156.59000	3.15659	2,926,410	14.57	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			2,789.56000	2.78956	2,962,820	14.58	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			3,124.20000	3.12420	2,895,390	14.58	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			2,728.01000	2.72801	2,898,540	14.57	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			3,189.23000	3.18923	2,957,690	14.57	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	58,838
R214	On	01/02/2018	Bond Future			9.84225	72.59276	9.90376	72.17695		16.96	0.00	0	49,252
R214	On	03/05/2018	Bond Future			9.89897	70.65284	9.96229	70.22901		18.72	0.00	0	0
Total R214 Future												0.00	0	49,252
R214	On	01/02/2018	Bond Future	9.83	Call			1,498.22000	1.49822	1,644,760	16.57	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			1,997.33000	1.99733	1,728,060	16.57	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			1,529.46000	1.52946	1,678,580	16.58	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			1,960.56000	1.96056	1,693,870	16.58	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			1,467.35000	1.46735	1,611,330	16.57	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			2,034.58000	2.03458	1,762,750	16.57	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Call			3,248.43000	3.24843	3,442,310	18.47	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			3,130.64000	3.13064	2,900,690	18.47	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			3,282.15000	3.28215	3,477,450	18.48	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			3,098.00000	3.09800	2,869,470	18.48	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			3,214.70000	3.21470	3,407,160	18.46	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			3,163.38000	3.16338	2,932,010	18.46	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	49,252
Total for Bond											934,487,449.76	12,461	1,141,251	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future									0.00	0	0
Total For E170									0.00	0	0
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future									0.00	0	0
Total For ES18									0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future									0.00	0	0
Total For ES18A									0.00	0	0
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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
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			580.20300	580.20300	577.62100	577.62100				0.00	0	783
GOVI On 03/05/2018 GOVI			591.04100	591.04100	588.40900	588.40900				0.00	0	0
Total GOVI Future										0.00	0	783
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			34,090.00000	3.40900	8,270,000			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			34,190.00000	3.41900	8,370,000			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	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			33,990.00000	3.39900	8,170,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.28	Call			0.00000	0.00000	7,610,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.28	Put			18,710.00000	1.87100	0,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.29	Call			0.00000	0.00000	7,510,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.29	Put			18,810.00000	1.88100	0,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.27	Call			0.00000	0.00000	7,710,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.27	Put			18,610.00000	1.86100	0,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	783
Total for GOVI												0.00	0	783
AL37	On	01/02/2018	Index Future			560.28200	560.28200	558.87500	558.87500			0.00	0	0
AL37	On	03/05/2018	Index Future			570.74800	570.74800	569.31400	569.31400			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			642.49300	642.49300	640.24100	640.24100			0.00	0	0
AL7T	On	03/05/2018	Index Future			654.49400	654.49400	652.20000	652.20000			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			582.00300	582.00300	579.43200	579.43200			46,560,240.00	8	756
ALBI	On	03/05/2018	Index Future			592.87500	592.87500	590.25400	590.25400			0.00	0	0
Total ALBI Future												46,560,240.00	8	756
Total For ALBI												46,560,240.00	8	756
IGOV	On	01/02/2018	Index Future			248.12000	248.12000	247.40500	247.40500			0.00	0	879
IGOV	On	03/05/2018	Index Future			252.77100	252.77100	252.04300	252.04300			0.00	0	269
Total IGOV Future												0.00	0	1,148
Total For IGOV												0.00	0	1,148
Total for Index												46,560,240.00	8	1,904
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	97.41000	97.41000	97.99000	97.99000				0.00	0	0
10Y ST On	16/03/2026	Interest Rate Swap	94.48000	94.48000	95.09000	95.09000				0.00	0	0
10Y ST On	15/06/2026	Interest Rate Swap	93.27000	93.27000	93.91000	93.91000				0.00	0	0
10Y ST On	21/09/2026	Interest Rate Swap	95.41000	95.41000	96.07000	96.07000				0.00	0	0
10Y ST On	21/12/2026	Interest Rate Swap	99.15000	99.15000	99.81000	99.81000				0.00	0	0
10Y ST On	15/03/2027	Interest Rate Swap	97.76000	97.76000	98.43000	98.43000				0.00	0	0
10Y ST On	21/06/2027	Interest Rate Swap	99.81000	99.81000	100.49000	100.49000				0.00	0	0
10Y ST On	20/09/2027	Interest Rate Swap	103.48000	103.48000	104.15000	104.15000				0.00	0	0
10Y ST On	20/12/2027	Interest Rate Swap	103.85000	103.85000	104.53000	104.53000				0.00	0	0
10Y ST On	22/03/2028	Interest Rate Swap	99.23000	99.23000	99.93000	99.93000				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	Interest Rate Swap	99.76000	99.76000	99.76000	99.76000				0.00	0	0
1Y STN On	15/03/2018	Interest Rate Swap	99.72000	99.72000	99.72000	99.72000				0.00	0	0
1Y STN On	21/06/2018	Interest Rate Swap	99.92000	99.92000	99.94000	99.94000				0.00	0	0
1Y STN On	20/09/2018	Interest Rate Swap	100.16000	100.16000	100.20000	100.20000				0.00	0	0
1Y STN On	20/12/2018	Interest Rate Swap	100.72000	100.72000	100.78000	100.78000				0.00	0	0
1Y STN On	22/03/2019	Interest Rate Swap	99.86000	99.86000	99.93000	99.93000				0.00	0	0
Total 1Y STND Future										0.00	0	0
Total For 1Y STND										0.00	0	0
2Y STN On	18/12/2017	Interest Rate Swap	99.80000	99.80000	99.80000	99.80000				0.00	0	0
2Y STN On	16/03/2018	Interest Rate Swap	99.01000	99.01000	99.01000	99.01000				0.00	0	0
2Y STN On	15/06/2018	Interest Rate Swap	98.61000	98.61000	98.63000	98.63000				0.00	0	0
2Y STN On	21/09/2018	Interest Rate Swap	98.63000	98.63000	98.66000	98.66000				0.00	0	0
2Y STN On	21/12/2018	Interest Rate Swap	99.10000	99.10000	99.16000	99.16000				0.00	0	0
2Y STN On	15/03/2019	Interest Rate Swap	99.60000	99.60000	99.67000	99.67000				0.00	0	0
2Y STN On	21/06/2019	Interest Rate Swap	100.10000	100.10000	100.20000	100.20000				0.00	0	0
2Y STN On	20/09/2019	Interest Rate Swap	100.63000	100.63000	100.75000	100.75000				0.00	0	0
2Y STN On	20/12/2019	Interest Rate Swap	101.70000	101.70000	101.85000	101.85000				0.00	0	0
2Y STN On	23/03/2020	Interest Rate Swap	99.59000	99.59000	99.78000	99.78000				0.00	0	0
Total 2Y STND Future										0.00	0	0
Total For 2Y STND										0.00	0	0
5Y STN On	17/12/2020	Interest Rate Swap	97.38000	97.38000	97.64000	97.64000				0.00	0	0
5Y STN On	16/03/2021	Interest Rate Swap	96.70000	96.70000	96.97000	96.97000				0.00	0	0
5Y STN On	15/06/2021	Interest Rate Swap	95.99000	95.99000	96.25000	96.25000				0.00	0	0
5Y STN On	21/09/2021	Interest Rate Swap	96.25000	96.25000	96.52000	96.52000				0.00	0	0
5Y STN On	21/12/2021	Interest Rate Swap	98.51000	98.51000	98.77000	98.77000				0.00	0	51

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
5Y STN On 15/03/2022 Interest Rate Swap			98.72000	98.72000	98.98000	98.98000				0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			99.98000	99.98000	100.25000	100.25000				0.00	0	0
5Y STN On 20/09/2022 Interest Rate Swap			102.24000	102.24000	102.50000	102.50000				0.00	0	0
5Y STN On 20/12/2022 Interest Rate Swap			103.54000	103.54000	103.81000	103.81000				0.00	0	0
5Y STN On 22/03/2023 Interest Rate Swap			98.78000	98.78000	99.07000	99.07000				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 :										981,047,689.76	12,469	1,146,489
AA05 On 22/03/2019 Spot Bond			8.85000	102.76701	8.89000	102.69566				0.00	0	0
Total AA05 SPOT										0.00	0	0
Total For AA05										0.00	0	0
AA06 On 15/04/2021 Spot Bond				99.77045		99.74680				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			10.07000	100.11834	10.13000	99.92722				0.00	0	332,057,300
Total AA07 SPOT										0.00	0	332,057,300
Total For AA07										0.00	0	332,057,300
AB01/R On 24/11/2020 Spot Bond			10.00000	102.58600	10.00000	102.55900				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				100.79728		100.77035				0.00	0	0
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			8.49000	100.50693	8.53000	100.44915				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	100.92867	10.84000	100.89924				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	103.34143	11.37000	103.30987			0.00	0	0
Total AB018U SPOT									0.00	0	0
Total For AB018U									0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB019U SPOT									0.00	0	0
Total For AB019U									0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	103.51539	11.81000	103.48259			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	18.67826	100.00000	18.64860			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	19.91099	100.00000	19.86715			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB030U SPOT									0.00	0	0
Total For AB030U									0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB031U SPOT									0.00	0	0
Total For AB031U									0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB032U SPOT									0.00	0	0
Total For AB032U									0.00	0	0
ABC12L On 25/11/2020 Spot Bond			10.00000	103.18500	10.00000	103.15800			0.00	0	0
Total ABC1234/R2022 SPOT									0.00	0	0
Total For ABC1234/R2022									0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			4.54000	264.70228	4.54000	264.62844		90,800,000,000.00	20,000,000	20,000,000	
Total ABCPI3 SPOT								90,800,000,000.00	20,000,000	20,000,000	
Total For ABCPI3								90,800,000,000.00	20,000,000	20,000,000	
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total ABF19U SPOT								0.00	0	0	
Total For ABF19U								0.00	0	0	
ABFN07 On 17/03/2018 Spot Bond				100.12772		100.16073		0.00	2,000,000,000	1,260,000,000	
Total ABFN07 SPOT								0.00	2,000,000,000	1,260,000,000	
Total For ABFN07								0.00	2,000,000,000	1,260,000,000	
ABFN08 On 17/03/2020 Spot Bond				101.42905		101.46051		0.00	0	0	
Total ABFN08 SPOT								0.00	0	0	
Total For ABFN08								0.00	0	0	
ABFN09 On 17/03/2026 Spot Bond				100.12800		100.15795		0.00	0	0	
Total ABFN09 SPOT								0.00	0	0	
Total For ABFN09								0.00	0	0	
ABFN10 On 28/10/2019 Spot Bond				101.03291		101.01018		0.00	0	1,000,000,000	
Total ABFN10 SPOT								0.00	0	1,000,000,000	
Total For ABFN10								0.00	0	1,000,000,000	
ABFN12 On 09/04/2019 Spot Bond				101.76809		101.74561		0.00	0	0	
Total ABFN12 SPOT								0.00	0	0	
Total For ABFN12								0.00	0	0	
ABFN13 On 14/05/2020 Spot Bond				101.79149		101.76672		0.00	0	200,000,000	
Total ABFN13 SPOT								0.00	0	200,000,000	
Total For ABFN13								0.00	0	200,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN1: On 14/05/2022 Spot Bond				100.88649		100.86096			0.00	0	0
Total ABFN14 SPOT									0.00	0	0
Total For ABFN14									0.00	0	0
ABFN15: On 11/11/2020 Spot Bond				101.20457		101.17974			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				101.69181		101.66546			0.00	0	0
Total ABFN16 SPOT									0.00	0	0
Total For ABFN16									0.00	0	0
ABFN17: On 17/05/2019 Spot Bond				100.98902		100.96416			0.00	0	0
Total ABFN17 SPOT									0.00	0	0
Total For ABFN17									0.00	0	0
ABFN18: On 26/09/2023 Spot Bond				99.86198		99.83873			0.00	0	0
Total ABFN18 SPOT									0.00	0	0
Total For ABFN18									0.00	0	0
ABFN20: On 30/05/2020 Spot Bond				100.71117		100.68564			0.00	0	0
Total ABFN20 SPOT									0.00	0	0
Total For ABFN20									0.00	0	0
ABFN21: On 30/05/2022 Spot Bond				100.72720		100.70056			0.00	0	0
Total ABFN21 SPOT									0.00	0	0
Total For ABFN21									0.00	0	0
ABFN22: On 30/05/2024 Spot Bond				100.52418		100.49712			0.00	0	0
Total ABFN22 SPOT									0.00	0	0
Total For ABFN22									0.00	0	0
ABFN23: On 25/05/2027 Spot Bond				100.73273		100.70489			0.00	0	0
Total ABFN23 SPOT									0.00	0	0
Total For ABFN23									0.00	0	0
ABFN24: On 17/10/2020 Spot Bond				101.70116		101.67827			0.00	0	0
Total ABFN24 SPOT									0.00	0	0
Total For ABFN24									0.00	0	0
ABFN25: On 17/10/2024 Spot Bond				101.54899		101.52461			0.00	0	0
Total ABFN25 SPOT									0.00	0	0
Total For ABFN25									0.00	0	0
ABFN26: On 17/10/2029 Spot Bond				101.61966		101.59418			0.00	0	0
Total ABFN26 SPOT									0.00	0	0
Total For ABFN26									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABK1 On 07/11/2018 Spot Bond			9.54000	102.98819	9.58000	102.92811			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				99.79732		99.76830			0.00	0	0
Total ABK10 SPOT									0.00	0	0
Total For ABK10									0.00	0	0
ABK11 On 20/05/2019 Spot Bond				101.30070		101.27220			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				94.37939		94.35441			0.00	0	0
Total ABK12 SPOT									0.00	0	0
Total For ABK12									0.00	0	0
ABK2 On 24/05/2018 Spot Bond			9.24000	100.81953	9.28000	100.77850			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				102.06760		102.04085			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				100.97923		100.95222			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				101.53033		101.50428			0.00	0	0
Total ABK5 SPOT									0.00	0	0
Total For ABK5									0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABK5/JIBAR SPOT									0.00	0	0
Total For ABK5/JIBAR									0.00	0	0
ABK6 On 05/06/2020 Spot Bond				100.42654		100.39729			0.00	0	0
Total ABK6 SPOT									0.00	0	0
Total For ABK6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABK7 On 03/06/2019 Spot Bond				99.03277		99.00299			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				94.45523		94.42935			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				98.72063		98.69241			0.00	0	0
Total ABK9 SPOT									0.00	0	0
Total For ABK9									0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			4.68000	151.61074	4.68000	151.56777			0.00	0	0
Total ABKI01 SPOT									0.00	0	0
Total For ABKI01									0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.05000	133.23498	6.05000	133.19242			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	19.06381	100.00000	19.03075			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			7.79000	111.12368	7.79000	111.08307			0.00	0	0
Total ABKI03 SPOT									0.00	0	0
Total For ABKI03									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	8.92050	100.00000	8.90502			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			8.65000	110.45923	8.65000	110.41622			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	8.60290	100.00000	8.58232			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				89.51375		89.48088			0.00	0	16,891,700
Total ABKS1 SPOT									0.00	0	16,891,700
Total For ABKS1									0.00	0	16,891,700
ABN05 On 18/04/2021 Spot Bond			3.83000	186.18522	3.83000	186.13683			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN33 On 29/01/2018 Spot Bond			6.41125	99.32316	6.45125	99.30212			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			6.41125	99.32316	6.45125	99.30212			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			3.60000	121.22601	3.60000	121.19539			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			3.41000	171.67110	3.43000	171.32583			0.00	0	0
Total ABN62 SPOT									0.00	0	0
Total For ABN62									0.00	0	0
ABN63 On 07/12/2033 Spot Bond			3.33000	216.53943	3.36000	215.69424			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.94500	93.64062	10.01500	93.35249			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				102.41032		102.39045			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				136.94500		136.94500			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			10.35500	100.83586	10.41500	100.46098			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			9.19500	94.72080	9.25500	94.53798			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				100.00000		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				100.00000		100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN87 On 21/12/2026 Spot Bond			10.90000	97.74215	10.96000	97.38104			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.24635		100.21819			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				101.27039		101.24484			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			6.71500	103.30554	6.75500	103.27714			0.00	0	0
Total ABS10 SPOT									0.00	0	0
Total For ABS10									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			9.32000	102.17182	9.38000	101.97870			0.00	0	630,000,000
Total ABS11 SPOT									0.00	0	630,000,000
Total For ABS11									0.00	0	630,000,000
ABS12 On 14/05/2020 Spot Bond			9.34500	100.75045	9.41500	100.57776			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	101.05613	9.20000	101.03103			0.00	0	0
Total ABS12/R207 SPOT									0.00	0	0
Total For ABS12/R207									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			9.90000	100.18315	9.96000	99.94770			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			9.16000	101.35828	9.22000	101.18342			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			9.62500	101.59533	9.69500	101.30024			0.00	0	0
Total ABS15 SPOT									0.00	0	0
Total For ABS15									0.00	0	0
ABS16 On 11/11/2025 Spot Bond			9.80000	104.34461	9.86000	103.98628			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			10.23500	103.60422	10.29500	103.20247			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABS18 On 26/09/2023 Spot Bond			9.79500	102.50300	9.86500	102.17305				0.00	0	0
Total ABS18 SPOT										0.00	0	0
Total For ABS18										0.00	0	0
ABS6 On 01/06/2020 Spot Bond			8.76500	99.22234	8.83500	99.04895				0.00	0	0
Total ABS6 SPOT										0.00	0	0
Total For ABS6										0.00	0	0
ABS7 On 11/09/2026 Spot Bond			10.25000	94.19804	10.31000	93.85073				0.00	0	3,870,000,000
Total ABS7 SPOT										0.00	0	3,870,000,000
Total For ABS7										0.00	0	3,870,000,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.11165	100.00000	11.08678				0.00	0	0
Total ABS7/R186 SPOT										0.00	0	0
Total For ABS7/R186										0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			3.67000	276.66822	3.67000	276.59751				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			3.03000	147.90875	3.03000	147.87365				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				93.27032		93.20720				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	103.18500	10.00000	103.15800				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				100.02408		100.00000				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL096 On 20/06/2020 Spot Bond				100.02443		99.99967			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				100.02461		99.99958			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				100.02410		99.99961			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	100.00000			0.00	0	0
Total ACL100 SPOT									0.00	0	0
Total For ACL100									0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.36500	101.17202	9.43500	101.01891			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				213.64764		213.64764			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				213.68607		213.68607			0.00	0	0
Total ACL128 SPOT									0.00	0	0
Total For ACL128									0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.02366		99.99984			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	103.18500	10.00000	103.15800			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				100.02376		99.99986			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	102.56800	10.23000	102.53973			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			9.52000	100.40863	9.56000	100.32814			0.00	0	0
Total ACL167 SPOT									0.00	0	0
Total For ACL167									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL174 On 20/06/2019 Spot Bond				100.02387		100.00005			0.00	0	0
Total ACL174 SPOT									0.00	0	0
Total For ACL174									0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.02251		100.00004			0.00	0	0
Total ACL175 SPOT									0.00	0	0
Total For ACL175									0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.91124		100.88843			0.00	0	0
Total ACL183 SPOT									0.00	0	0
Total For ACL183									0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.02353		99.99985			0.00	0	0
Total ACL185 SPOT									0.00	0	0
Total For ACL185									0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.02375		99.99974			0.00	0	0
Total ACL187 SPOT									0.00	0	0
Total For ACL187									0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.02408		99.99972			0.00	0	0
Total ACL188 SPOT									0.00	0	0
Total For ACL188									0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.02426		99.99982			0.00	0	0
Total ACL193 SPOT									0.00	0	0
Total For ACL193									0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.02426		99.99982			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	100.00000			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				100.02472		99.99984			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				100.02472		99.99984			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				148.86551		148.86551			0.00	0	0
Total ACL203 SPOT									0.00	0	0
Total For ACL203									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL204 On 14/02/2023 Spot Bond				149.85313		149.85313			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				100.02184		100.00009			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				100.68934		100.66522			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				100.02224		99.99998			0.00	0	0
Total ACL212 SPOT									0.00	0	0
Total For ACL212									0.00	0	0
ACL213 On 20/06/2018 Spot Bond				99.87852		99.85542			0.00	0	0
Total ACL213 SPOT									0.00	0	0
Total For ACL213									0.00	0	0
ACL214 On 20/09/2020 Spot Bond				93.44308		93.42067			0.00	0	0
Total ACL214 SPOT									0.00	0	0
Total For ACL214									0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.02194		99.99998			0.00	0	0
Total ACL215 SPOT									0.00	0	0
Total For ACL215									0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.02193		100.00000			0.00	0	0
Total ACL216 SPOT									0.00	0	0
Total For ACL216									0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.02345		99.99987			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				100.96020		100.93353			0.00	0	0
Total ACL218 SPOT									0.00	0	0
Total For ACL218									0.00	0	0
ACL220 On 26/01/2021 Spot Bond				101.40404		101.37848			0.00	0	0
Total ACL220 SPOT									0.00	0	0
Total For ACL220									0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.02332		99.99985			0.00	0	0
Total ACL221 SPOT									0.00	0	0
Total For ACL221									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL222 On 20/09/2021 Spot Bond				100.02293		99.99986				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			100.00000	100.00000	100.00000	100.00000				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	84.60196	100.00000	84.41099				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
Total For ADCB05										0.00	0	0
AECI00 On 21/12/2017 Spot Bond				102.87507		102.85329				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				101.53561		101.51150				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B On 18/10/2018 Spot Bond				101.58787		101.56293				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C On 18/10/2018 Spot Bond				101.76198		101.73427				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				102.01755		101.99513				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A On 18/04/2019 Spot Bond				101.50080		101.47724				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				101.93606		101.90558				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				101.84907		101.81998				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C On 18/04/2019 Spot Bond				102.56146		102.52100				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF3C2										0.00	0	0
AHF3C On 18/04/2019 Spot Bond				102.30107		102.26478				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
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			8.51500	102.35133	8.55500	102.28169				0.00	0	1,249,960,000
Total AIR01 SPOT										0.00	0	1,249,960,000
Total For AIR01										0.00	0	1,249,960,000
AIR02 On 30/04/2023 Spot Bond			10.32500	107.10928	10.38500	106.82914				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.91000	97.46293	9.98000	97.11641				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.87500	94.70296	10.93500	94.28960				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			3.72000	173.25375	3.74000	172.91460				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.33746		102.65163				0.00	0	0
Total APF02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond				101.15596		101.13107				0.00	0	0
Total APF03 SPOT										0.00	0	0
Total For APF03										0.00	0	0
APF04 On 21/10/2021 Spot Bond				101.51219		101.48626				0.00	0	0
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
APF05 On 24/08/2020 Spot Bond				100.66802		100.64099				0.00	0	0
Total APF05 SPOT										0.00	0	0
Total For APF05										0.00	0	0
APF06 On 24/08/2022 Spot Bond				100.68619		100.65848				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AS168U										0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS180U SPOT										0.00	0	0
Total For AS180U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.02258		100.00011				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				100.00000		100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN02 On 07/12/2033 Spot Bond			3.58000	234.83604	3.61000	233.95902				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02 On 20/06/2019 Spot Bond				99.13104		99.10637				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				100.99013		100.96516				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			3.59500	209.66443	3.62500	208.84982				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04 On 21/11/2019 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04 On 12/03/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN048										0.00	0	0
ASN05 On 19/03/2018 Spot Bond				100.00000		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				101.57089		101.54622				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05 On 22/04/2020 Spot Bond				101.49609		101.47044				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05 On 28/04/2020 Spot Bond				101.31712		101.29127				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06 On 30/04/2020 Spot Bond				101.29542		101.26992				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				99.78924		99.78778				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				100.00000		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				100.85935		100.83525				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				100.13685		100.01311				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				101.07107		101.04567				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				97.32043		97.72356				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN077										0.00	0	0
ASN077 On 20/06/2020 Spot Bond				100.02636		99.99957				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN078 On 20/09/2020 Spot Bond				100.02254		99.99980				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN080 On 20/06/2020 Spot Bond				100.48637		100.46180				0.00	506,000,000	153,400,000
Total ASN083 SPOT										0.00	506,000,000	153,400,000
Total For ASN083										0.00	506,000,000	153,400,000
ASN083 On 03/09/2020 Spot Bond				100.47541		100.44481				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN084 On 25/09/2018 Spot Bond				99.86635		99.84380				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN086 On 01/10/2020 Spot Bond				123.36393		125.36798				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN087 On 08/10/2018 Spot Bond				101.72525		101.70109				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN090 On 16/10/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN091 On 21/10/2020 Spot Bond				101.46407		101.43897				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 On 10/11/2020 Spot Bond				101.01814		100.99185				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 20/12/2020 Spot Bond				75.39597		75.03020				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN099 On 02/12/2020 Spot Bond				100.43705		100.40915				0.00	0	0
Total ASN111 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN111									0.00	0	0
ASN11: On 20/12/2017 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN112 SPOT									0.00	0	0
Total For ASN112									0.00	0	0
ASN11: On 07/03/2021 Spot Bond				100.35386		100.32578			0.00	0	0
Total ASN113 SPOT									0.00	0	0
Total For ASN113									0.00	0	0
ASN11: On 03/12/2020 Spot Bond					0.00000	0.00000			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				100.00000		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				101.30249		101.27819			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				100.02974		99.99950			0.00	0	0
Total ASN121 SPOT									0.00	0	0
Total For ASN121									0.00	0	0
ASN12: On 20/03/2019 Spot Bond				100.02306		100.00012			0.00	0	0
Total ASN125 SPOT									0.00	0	0
Total For ASN125									0.00	0	0
ASN12: On 24/02/2019 Spot Bond				100.67589		100.64856			0.00	0	0
Total ASN128 SPOT									0.00	0	0
Total For ASN128									0.00	0	0
ASN12: On 24/02/2019 Spot Bond				100.67598		100.64887			0.00	0	0
Total ASN129 SPOT									0.00	0	0
Total For ASN129									0.00	0	0
ASN13: On 24/02/2019 Spot Bond				100.66499		100.63807			0.00	0	0
Total ASN130 SPOT									0.00	0	0
Total For ASN130									0.00	0	0
ASN13: On 03/03/2019 Spot Bond				100.42990		100.40199			0.00	0	0
Total ASN131 SPOT									0.00	0	0
Total For ASN131									0.00	0	0
ASN13: On 03/03/2019 Spot Bond				100.42646		100.39876			0.00	0	0
Total ASN132 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN132										0.00	0	0
ASN13: On 20/12/2020 Spot Bond				100.02949		99.99951				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/12/2018 Spot Bond				89.82000		89.82000				0.00	2,400,000,000	1,200,000,000
Total ASN136 SPOT										0.00	2,400,000,000	1,200,000,000
Total For ASN136										0.00	2,400,000,000	1,200,000,000
ASN13: On 31/01/2022 Spot Bond			3.76000	143.85559	3.76000	143.81863				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 31/12/2018 Spot Bond				89.82000		89.82000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14: On 20/06/2020 Spot Bond				102.02238		101.99802				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond				58.51370		58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				101.11572		101.09015				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				101.11572		101.09015				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			3.80500	143.61002	3.80500	143.57295				0.00	0	0
Total ASN149 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond				110.15645		110.08107				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond				100.44625		100.41782				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			4.31000	158.64231	4.33000	158.32272				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond				101.09400		101.06742				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond				100.77386		100.74711				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond				100.02468		99.99978				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond				100.41882		100.39201				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN17: On 30/07/2018 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN178 SPOT										0.00	0	0
Total For ASN178										0.00	0	0
ASN17: On 25/02/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN18: On 20/06/2022 Spot Bond				100.02615		99.99986				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN18: On 25/04/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN185 SPOT										0.00	0	0
Total For ASN185										0.00	0	0
ASN19: On 12/06/2020 Spot Bond				100.21727		100.18965				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				104.03251		104.84949				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				100.00000		100.00000				0.00	0	0
Total ASN192 SPOT										0.00	0	0
Total For ASN192										0.00	0	0
ASN19: On 12/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0
ASN19: On 30/06/2022 Spot Bond				99.70911		99.68428				0.00	0	0
Total ASN194 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN194									0.00	0	0
ASN194 On 31/01/2038 Spot Bond			3.82000	105.41977	3.83000	105.23242			0.00	0	0
Total ASN195 SPOT									0.00	0	0
Total For ASN195									0.00	0	0
ASN195 On 20/06/2022 Spot Bond				100.02214		99.99994			0.00	0	0
Total ASN196 SPOT									0.00	0	0
Total For ASN196									0.00	0	0
ASN196 On 09/04/2018 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN197 SPOT									0.00	0	0
Total For ASN197									0.00	0	0
ASN197 On 04/05/2018 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN198 SPOT									0.00	0	0
Total For ASN198									0.00	0	0
ASN198 On 01/07/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN199 SPOT									0.00	0	0
Total For ASN199									0.00	0	0
ASN199 On 25/07/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN200 SPOT									0.00	0	0
Total For ASN200									0.00	0	0
ASN200 On 21/07/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN201 SPOT									0.00	0	0
Total For ASN201									0.00	0	0
ASN201 On 18/07/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN202 SPOT									0.00	0	0
Total For ASN202									0.00	0	0
ASN202 On 20/06/2022 Spot Bond				100.02236		99.99993			0.00	0	0
Total ASN203 SPOT									0.00	0	0
Total For ASN203									0.00	0	0
ASN203 On 20/06/2022 Spot Bond				100.02386		99.99991			0.00	0	0
Total ASN204 SPOT									0.00	0	0
Total For ASN204									0.00	0	0
ASN204 On 25/08/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN207 SPOT									0.00	0	0
Total For ASN207									0.00	0	0
ASN207 On 24/08/2021 Spot Bond				100.78135		100.75009			0.00	0	0
Total ASN208 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN208										0.00	0	0
ASN20: On 24/08/2025 Spot Bond				100.84982		100.81598				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21: On 28/08/2020 Spot Bond				100.55417		100.52791				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				100.36895		100.34693				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				100.00000		100.00000				0.00	0	0
Total ASN212 SPOT										0.00	0	0
Total For ASN212										0.00	0	0
ASN21: On 01/09/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN213 SPOT										0.00	0	0
Total For ASN213										0.00	0	0
ASN21: On 29/08/2022 Spot Bond				100.55650		100.52894				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN21: On 14/09/2018 Spot Bond				100.16250		100.13602				0.00	0	0
Total ASN215 SPOT										0.00	0	0
Total For ASN215										0.00	0	0
ASN21: On 12/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN216 SPOT										0.00	0	0
Total For ASN216										0.00	0	0
ASN21: On 12/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN217 SPOT										0.00	0	0
Total For ASN217										0.00	0	0
ASN21: On 19/09/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN218 SPOT										0.00	0	0
Total For ASN218										0.00	0	0
ASN21: On 20/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN219 SPOT										0.00	0	0
Total For ASN219										0.00	0	0
ASN22: On 22/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN220 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN220										0.00	0	0
ASN22: On 13/07/2018 Spot Bond				101.50565		101.48306				0.00	0	0
Total ASN222 SPOT										0.00	0	0
Total For ASN222										0.00	0	0
ASN22: On 25/10/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN223 SPOT										0.00	0	0
Total For ASN223										0.00	0	0
ASN22: On 25/10/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN225 SPOT										0.00	0	0
Total For ASN225										0.00	0	0
ASN22: On 02/05/2018 Spot Bond				101.05972		101.03740				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				100.00000		100.00000				0.00	0	0
Total ASN228 SPOT										0.00	0	0
Total For ASN228										0.00	0	0
ASN22: On 10/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN229 SPOT										0.00	0	0
Total For ASN229										0.00	0	0
ASN23: On 10/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN230 SPOT										0.00	0	0
Total For ASN230										0.00	0	0
ASN23: On 17/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN231 SPOT										0.00	0	0
Total For ASN231										0.00	0	0
ASN23: On 28/05/2019 Spot Bond			8.56000	100.55390	8.56000	100.53076				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN23: On 29/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN234 SPOT										0.00	0	0
Total For ASN234										0.00	0	0
ASN23: On 12/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN235 SPOT										0.00	0	0
Total For ASN235										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN38U									0.00	0	0
ASN39I 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
ASN40I On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN40U SPOT									0.00	0	0
Total For ASN40U									0.00	0	0
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				100.20476		100.17854			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			8.89000	102.82381	8.93000	102.76946			0.00	0	0
Total BAW11 SPOT									0.00	0	0
Total For BAW11									0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.39181		100.36534			0.00	0	0
Total BAW17 SPOT									0.00	0	0
Total For BAW17									0.00	0	0
BAW17 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAW17/JIBAR SPOT									0.00	0	0
Total For BAW17/JIBAR									0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.28915		100.26208			0.00	0	10,000,000
Total BAW18 SPOT									0.00	0	10,000,000
Total For BAW18									0.00	0	10,000,000
BAW19 On 05/12/2020 Spot Bond			9.77000	99.88301	9.83000	99.70642			0.00	0	1,000,000,000
Total BAW19 SPOT									0.00	0	1,000,000,000
Total For BAW19									0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			9.87000	100.27166	9.93000	100.04296			0.00	0	10,000,000
Total BAW21 SPOT									0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAW21										0.00	0	10,000,000
BAW21 On 24/03/2022 Spot Bond			9.30000	102.21593	9.30000	102.19026				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				100.35384		100.32576				0.00	3,000,000,000	750,000,000
Total BAW22 SPOT										0.00	3,000,000,000	750,000,000
Total For BAW22										0.00	3,000,000,000	750,000,000
BAW24 On 30/09/2019 Spot Bond				100.59688		100.57412				0.00	0	0
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW25 On 08/05/2020 Spot Bond				101.04657		101.02111				0.00	0	0
Total BAW25 SPOT										0.00	0	0
Total For BAW25										0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond				100.38148		100.35335				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				99.64377		102.44869				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				99.64492		102.43747				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA3 On 31/03/2018 Spot Bond				99.97402		102.77084				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA3 On 31/03/2018 Spot Bond				99.61228		99.61228				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				100.34577		103.14149				0.00	0	0
Total BAYA39 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA39										0.00	0	0
BAYA4 On 30/09/2018 Spot Bond				100.04913		100.04913				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA4 On 30/09/2018 Spot Bond				99.64530		102.43785				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA4 On 31/03/2019 Spot Bond				99.64542		102.43797				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				102.63469		102.60042				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				100.85001		103.85596				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA5 On 30/09/2019 Spot Bond				100.80536		103.80998				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
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				99.60582		102.70756				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				100.15462		103.15776				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA5 On 30/06/2022 Spot Bond			13.46500	98.61226	13.53500	98.34756				0.00	0	10,000,000
Total BAYA59 SPOT										0.00	0	10,000,000
Total For BAYA59										0.00	0	10,000,000
BAYA6 On 30/06/2020 Spot Bond			12.82000	98.79104	12.88000	104.80923				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				99.61852		102.62135				0.00	0	0
Total BAYA61 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA61										0.00	0	0
BAYA61 On 30/09/2020 Spot Bond				100.59968		100.56732				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA62 On 30/11/2020 Spot Bond				100.59210		100.56014				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA63 On 30/09/2022 Spot Bond				100.60474		100.57210				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA64 On 30/09/2020 Spot Bond				100.57944		100.54815				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				99.54294		103.13888				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				99.54272		103.13867				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				99.54283		103.13877				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				104.10058		107.82186				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond				99.52725		103.24664				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD11U SPOT										0.00	0	0
Total For BAYD11U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD21U SPOT										0.00	0	0
Total For BAYD21U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD31U SPOT										0.00	0	0
Total For BAYD31U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYD3U										0.00	0	0
BAYD4I 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
BAYD5I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC122 On 24/05/2018 Spot Bond				100.59363		100.57164				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				101.64101		101.61670				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	102.25030	8.05000	102.22820				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				101.41061		101.38796				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				100.94238		100.91877				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				100.96498		100.94082				0.00	0	0
Total BCJ15 SPOT										0.00	0	0
Total For BCJ15										0.00	0	0
BCJ16 On 08/12/2020 Spot Bond				100.30380		100.27751				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.97000	181.16863	9.03000	179.96559				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.97000	181.75565	9.03000	180.56206				0.00	0	0
Total BD0206 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BD0206									0.00	0	0
BD030 On 18/04/2028 Spot Bond			9.35500	93.34179	9.41500	92.94866			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	10.41851	100.00000	10.37890			0.00	0	0
Total BD302U SPOT									0.00	0	0
Total For BD302U									0.00	0	0
BEER0 On 28/03/2018 Spot Bond			8.14000	101.36964	8.18000	101.33687			0.00	0	0
Total BEER02 SPOT									0.00	0	0
Total For BEER02									0.00	0	0
BG1A7 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1A7U SPOT									0.00	0	0
Total For BG1A7U									0.00	0	0
BG1A8 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1A8U SPOT									0.00	0	0
Total For BG1A8U									0.00	0	0
BG1B2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1B2U SPOT									0.00	0	0
Total For BG1B2U									0.00	0	0
BG1C2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1C2U SPOT									0.00	0	0
Total For BG1C2U									0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1D2U SPOT									0.00	0	0
Total For BG1D2U									0.00	0	0
BG1E2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1E2U SPOT									0.00	0	0
Total For BG1E2U									0.00	0	0
BG1F2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1F2U SPOT									0.00	0	0
Total For BG1F2U									0.00	0	0
BGL01 On 19/11/2019 Spot Bond				102.43664		102.40749			0.00	0	50,000,000
Total BGL01 SPOT									0.00	0	50,000,000
Total For BGL01									0.00	0	50,000,000
BGL02 On 19/11/2019 Spot Bond			10.06500	102.24789	10.13500	102.09991			0.00	0	0
Total BGL02 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond				103.14379		103.11481				0.00	600,000,000	330,000,000
Total BGL03 SPOT										0.00	600,000,000	330,000,000
Total For BGL03										0.00	600,000,000	330,000,000
BGL04 On 05/02/2020 Spot Bond			10.51500	102.87913	10.58500	102.72074				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			11.42000	103.22778	11.48000	103.05985				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond				102.72836		102.69627				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			11.33500	105.21137	11.40500	104.92699				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond				100.50249		100.47027				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			11.42000	102.52817	11.48000	102.35740				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond				101.33207		101.30157				0.00	0	0
Total BGL10 SPOT										0.00	0	0
Total For BGL10										0.00	0	0
BGL11 On 05/05/2021 Spot Bond			11.80000	103.25816	11.86000	103.06051				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond				104.87484		104.83959				0.00	0	10,000,000
Total BGL12 SPOT										0.00	0	10,000,000
Total For BGL12										0.00	0	10,000,000
BGL13 On 20/08/2021 Spot Bond			10.82000	106.61405	10.88000	106.40269				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				104.92193		104.88757				0.00	0	0
Total BGL14 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond				102.15467		102.17762				0.00	0	1,200,000,000
Total BGL15 SPOT										0.00	0	1,200,000,000
Total For BGL15										0.00	0	1,200,000,000
BGL16 On 25/05/2022 Spot Bond				100.72816		100.69585				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond				101.10313		101.07168				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond				99.78704		102.28262				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				99.78055		99.75283				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				107.09589		107.07192				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				101.53771		101.49786				0.00	0	0
Total BGT01 SPOT										0.00	0	0
Total For BGT01										0.00	0	0
BID05 On 30/06/2019 Spot Bond				99.31727		99.29459				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			8.65000	100.07410	8.69000	99.99478				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BID07 On 30/06/2020 Spot Bond				99.72987		99.70677				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond				99.72348		99.69985				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BPPF01 On 22/03/2018 Spot Bond				99.97955		99.95898				0.00	0	0
Total BPPF01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BPPF01										0.00	0	0
BPPF0: On 22/03/2020 Spot Bond				99.97751		99.95507				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0: On 17/09/2018 Spot Bond				100.13335		100.01180				0.00	0	0
Total BPPF03 SPOT										0.00	0	0
Total For BPPF03										0.00	0	0
BPPF0: On 15/09/2020 Spot Bond				100.14298		100.01902				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF0: On 24/10/2018 Spot Bond				101.26068		101.23859				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	0.00000				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC190: On 09/01/2018 Spot Bond				99.61870		99.59863				0.00	0	0
Total BTC190 SPOT										0.00	0	0
Total For BTC190										0.00	0	0
BTC191: On 12/01/2018 Spot Bond				99.55853		99.53847				0.00	0	0
Total BTC191 SPOT										0.00	0	0
Total For BTC191										0.00	0	0
BTC192: On 17/01/2018 Spot Bond				99.49368		99.47492				0.00	0	0
Total BTC192 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BTC192										0.00	0	0
BTC19: On 22/01/2018 Spot Bond				99.35754		99.33747				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				99.02995		99.00974				0.00	0	0
Total BTC194 SPOT										0.00	0	0
Total For BTC194										0.00	0	0
BTC19: On 15/02/2018 Spot Bond				98.76572		98.74368				0.00	0	0
Total BTC195 SPOT										0.00	0	0
Total For BTC195										0.00	0	0
BTC19: On 05/03/2018 Spot Bond				98.48827		98.46784				0.00	0	0
Total BTC196 SPOT										0.00	0	0
Total For BTC196										0.00	0	0
BTC19: On 14/03/2018 Spot Bond				98.30491		98.28448				0.00	0	0
Total BTC197 SPOT										0.00	0	0
Total For BTC197										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				99.86183		99.83853				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				99.85691		99.83281				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				100.75715		100.73094				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ1: On 10/11/2019 Spot Bond				101.02368		100.99726				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond				101.05138		101.02428				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			15.09000	100.82215	15.13000	100.75606				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				103.30505		103.27614				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			12.89000	103.07421	12.93000	102.99914				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				102.00667		101.97397				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			12.39000	101.61210	12.43000	101.52067				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				101.08624		101.05136				0.00	0	0
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			10.12000	97.69049	10.18000	97.54242				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				101.35556		101.33115				0.00	0	0
Total CBL23 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CBL23										0.00	0	0
CBL24 On 02/11/2020 Spot Bond				101.29991		101.27261				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL25 On 06/05/2019 Spot Bond				101.12553		101.09907				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			10.42000	103.27707	10.48000	103.07884				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CBL27 On 12/05/2020 Spot Bond				100.94468		100.91842				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			10.77500	107.24406	10.83500	106.95784				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.20000	106.86867	10.26000	106.54868				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			10.55000	105.98776	10.61000	105.65372				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			10.28000	103.66258	10.34000	103.27657				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				101.62790		101.60139				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	103.18500	10.00000	103.15810				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				102.21266		102.18002				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR23 On 08/02/2019 Spot Bond				101.30219		101.27071				0.00	0	0
Total CGR23 SPOT										0.00	0	0
Total For CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond				102.71037		102.67563				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				99.82736		99.79833				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				100.73782		100.70510				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				101.03484		101.00965				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				101.34250		101.31006				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR31 On 27/06/2018 Spot Bond				99.86417		99.84127				0.00	0	0
Total CGR31 SPOT										0.00	0	0
Total For CGR31										0.00	0	0
CGR32 On 21/07/2020 Spot Bond				101.76879		101.73845				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond				99.97123		99.94277				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR34 On 21/09/2018 Spot Bond			8.38800	102.08704	8.38800	102.06387				0.00	0	0
Total CGR34 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.91139		101.88751				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				97.74288		97.69312				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				103.28401		103.25636				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.64408		100.61390				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond				102.07879		102.04652				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CIG10 On 29/07/2019 Spot Bond				101.43708		101.40890				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				96.60442		96.57536				0.00	0	0
Total CIG11 SPOT										0.00	0	0
Total For CIG11										0.00	0	0
CIG12 On 29/07/2021 Spot Bond				101.53556		101.50546				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	104.74574	10.11000	104.71767				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	141.85015	3.14000	141.81599				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			3.73000	138.30731	3.73000	138.27167				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	103.18500	10.00000	103.15800				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	103.18500	10.00000	103.15800				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	98.60850	13.50000	98.57350				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	102.96064	9.35000	102.93470				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			9.32000	102.64980	9.36000	102.57702				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	103.18500	10.00000	103.15800				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 20/12/2017 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 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
CLN301 On 20/12/2017 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 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
CLN303 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
CLN304 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
CLN305 On 14/11/2022 Spot Bond				100.99044		100.96207				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			11.22500	94.73530	11.29500	94.45880				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.74500	96.07839	11.81500	95.79091				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 20/03/2023 Spot Bond				100.02623		99.99995				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.97047		100.94264				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 30/04/2018 Spot Bond				100.28299		100.24703				0.00	300,000,000	300,000,000
Total CLN320 SPOT										0.00	300,000,000	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN320										0.00	300,000,000	300,000,000
CLN320 On 30/04/2018 Spot Bond			11.81000	100.18828	11.81000	100.15718				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/06/2018 Spot Bond				100.02433		100.00006				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.02474		100.00007				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.02609		99.99987				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.11352		100.08910				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.02712		100.00010				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 20/09/2018 Spot Bond				143.18655		143.18655				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 20/12/2018 Spot Bond				100.56093		100.53202				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 20/12/2023 Spot Bond				100.02786		99.99976				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				100.02193		100.00000				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				99.17107		99.14707				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/10/2018 Spot Bond				101.23942		101.21508				0.00	0	0
Total CLN350 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN350										0.00	0	0
CLN350 On 30/04/2018 Spot Bond				101.30963		101.28387				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN360 On 20/03/2019 Spot Bond				100.02142		100.00008				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			10.40500	103.30177	10.47500	102.95610				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN363 On 20/03/2024 Spot Bond				100.02306		99.99990				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond				101.31460		101.28433				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			12.54500	105.09523	12.61500	104.75950				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond				101.36320		101.33184				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN367 On 06/08/2023 Spot Bond			12.57500	105.27097	12.64500	104.95883				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN369 On 06/08/2023 Spot Bond				99.74643		99.71759				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN370 On 26/07/2022 Spot Bond				101.45738		101.43085				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond				100.02763		99.99980				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.02270		99.99987				0.00	0	0
Total CLN372 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.02314		99.99986				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				100.02333		100.00005				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 20/03/2021 Spot Bond			9.82000	102.64473	9.88000	102.45387				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 20/06/2019 Spot Bond				96.46875		96.43879				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	100.73848	10.98000	100.70873				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	102.75877	11.00000	102.72839				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				100.02554		99.99958				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			12.33500	101.66621	12.40500	101.32135				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				100.02790		99.99959				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				100.02301		99.99973				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				101.54076		101.51271				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				100.02472		99.99997				0.00	0	0
Total CLN388 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN388										0.00	0	0
CLN39 On 20/12/2019 Spot Bond				105.46230		105.46230				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN39 On 20/09/2022 Spot Bond				100.02327		99.99985				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN39 On 02/03/2018 Spot Bond				100.59600		100.57212				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN39 On 20/03/2020 Spot Bond				100.02532		100.00003				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN39 On 20/06/2020 Spot Bond				100.45615		100.42435				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN39 On 14/11/2022 Spot Bond				100.93851		100.91155				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN39 On 14/11/2022 Spot Bond				100.93351		100.90669				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN40 On 20/06/2020 Spot Bond				100.02316		99.99974				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN40 On 21/02/2018 Spot Bond				100.91113		100.87879				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN40 On 20/06/2020 Spot Bond				100.13872		100.13872				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN40 On 20/06/2020 Spot Bond				100.02329		99.99974				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN40 On 18/07/2020 Spot Bond				101.84856		101.81947				0.00	0	0
Total CLN409 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.02561		99.99965				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				100.02574		99.99964				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				101.85725		101.82802				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				101.74227		101.71640				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.02663		99.99960				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond				101.97021		101.93919				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 On 23/09/2020 Spot Bond				99.83734		99.80990				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond				100.02796		99.99958				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN420 On 18/04/2028 Spot Bond			7.01000	49.68712	7.01000	49.67790				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN421 On 20/12/2020 Spot Bond				100.02821		99.99957				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN422 On 26/01/2021 Spot Bond				101.91079		101.87602				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				110.54730		110.54730				0.00	0	0
Total CLN422 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN422									0.00	0	0
CLN422 On 20/12/2020 Spot Bond				106.51000		106.51000			0.00	0	0
Total CLN423 SPOT									0.00	0	0
Total For CLN423									0.00	0	0
CLN423 On 20/12/2020 Spot Bond				107.56110		107.56110			0.00	0	0
Total CLN424 SPOT									0.00	0	0
Total For CLN424									0.00	0	0
CLN424 On 20/12/2020 Spot Bond				102.59559		102.56748			0.00	0	0
Total CLN425 SPOT									0.00	0	0
Total For CLN425									0.00	0	0
CLN425 On 20/12/2020 Spot Bond				107.33250		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				101.68050		101.65768			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				100.03330		99.99933			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				121.65169		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				116.14307		116.14307			0.00	0	0
Total CLN431 SPOT									0.00	0	0
Total For CLN431									0.00	0	0
CLN431 On 20/12/2020 Spot Bond				115.25712		115.25712			0.00	0	0
Total CLN432 SPOT									0.00	0	0
Total For CLN432									0.00	0	0
CLN432 On 20/12/2020 Spot Bond				121.52148		121.52148			0.00	0	0
Total CLN433 SPOT									0.00	0	0
Total For CLN433									0.00	0	0
CLN433 On 20/12/2020 Spot Bond				122.49971		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				100.02552		99.99969			0.00	0	0
Total CLN436 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN436										0.00	0	0
CLN437 On 20/12/2020 Spot Bond				100.02437		99.99974				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN438 On 03/02/2021 Spot Bond				101.25921		101.23200				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN440 On 20/03/2021 Spot Bond				123.42675		123.42675				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN441 On 20/03/2021 Spot Bond				100.04547		99.99829				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN442 On 23/05/2021 Spot Bond				100.76334		100.73410				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN445 On 24/05/2021 Spot Bond			10.07000	104.44671	10.13000	104.24421				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN450 On 31/01/2022 Spot Bond			4.43000	140.24967	4.43000	140.21114				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.45000	101.06228	6.45000	101.02912				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN454 On 31/01/2025 Spot Bond			6.09000	103.38599	6.09000	103.35305				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN455 On 04/05/2021 Spot Bond				100.72699		100.69776				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN456 On 20/12/2021 Spot Bond				100.02895		99.99973				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN457 On 17/11/2021 Spot Bond				100.87040		100.84294				0.00	0	0
Total CLN457 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond				100.57800		100.54958				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN460 On 29/11/2021 Spot Bond				100.57208		100.54393				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN461 On 15/02/2022 Spot Bond				101.01393		100.98418				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN462 On 16/02/2022 Spot Bond			10.99000	103.97767	11.05000	103.75125				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN463 On 23/02/2018 Spot Bond				100.68229		100.65596				0.00	0	0
Total CLN463 SPOT										0.00	0	0
Total For CLN463										0.00	0	0
CLN464 On 13/03/2022 Spot Bond			10.15500	102.34938	10.22500	102.08613				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN465 On 14/03/2020 Spot Bond				100.17269		100.14474				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN466 On 21/02/2024 Spot Bond				100.78586		100.75772				0.00	0	0
Total CLN466 SPOT										0.00	0	0
Total For CLN466										0.00	0	0
CLN467 On 27/03/2020 Spot Bond				99.86655		99.84405				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN468 On 28/03/2020 Spot Bond				99.83832		99.81494				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN469 On 28/03/2022 Spot Bond				99.83099		99.80654				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN470 On 07/05/2018 Spot Bond				101.01164		100.98761				0.00	0	0
Total CLN470 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN470										0.00	0	0
CLN47 On 17/05/2019 Spot Bond				100.80177		100.77635				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN47 On 19/11/2022 Spot Bond				100.86378		100.83410				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN47 On 05/10/2022 Spot Bond				90.01823		90.00663				0.00	0	0
Total CLN473 SPOT										0.00	0	0
Total For CLN473										0.00	0	0
CLN47 On 05/10/2022 Spot Bond			14.33500	87.27304	13.48500	89.88835				0.00	0	0
Total CLN474 SPOT										0.00	0	0
Total For CLN474										0.00	0	0
CLN47 On 23/06/2021 Spot Bond				100.47931		100.44224				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN47 On 20/09/2020 Spot Bond				100.02574		99.99964				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN47 On 29/11/2021 Spot Bond			100.00000	13.56833	100.00000	13.53797				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN47 On 05/10/2022 Spot Bond			10.21000	98.87271	10.28000	98.59082				0.00	0	0
Total CLN478 SPOT										0.00	0	0
Total For CLN478										0.00	0	0
CLN47 On 05/10/2022 Spot Bond				101.98735		101.96126				0.00	0	0
Total CLN479 SPOT										0.00	0	0
Total For CLN479										0.00	0	0
CLN48 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN48 On 07/06/2022 Spot Bond				100.47745		100.44051				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN48 On 20/05/2021 Spot Bond				100.80656		100.77864				0.00	0	0
Total CLN482 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond				101.67826		101.64955				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				100.93015		100.90154				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			9.92000	99.66081	9.98000	99.44323				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond				100.74494		100.71974				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN486 On 07/12/2021 Spot Bond			12.83500	99.82520	12.90500	99.55994				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			9.63500	101.84283	9.70500	101.56436				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond				99.84020		99.81710				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN489 On 28/03/2022 Spot Bond				99.83192		99.80761				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				84.29702		84.29117				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN491 On 30/09/2019 Spot Bond				99.69479		99.66876				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN492 On 20/06/2022 Spot Bond				100.02594		99.99987				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			12.42000	98.70399	12.48000	98.47279				0.00	0	0
Total CLN494 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN494										0.00	0	0
CLN494 On 29/08/2020 Spot Bond				100.53944		100.51278				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			10.63500	100.31318	10.70500	99.96104				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				100.45316		100.42384				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN497 On 08/06/2022 Spot Bond				100.35979		100.32918				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				100.78142		100.75431				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN500 On 10/10/2020 Spot Bond				101.66703		101.64226				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				101.70314		101.67661				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				101.76600		101.73851				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				100.02673		99.99978				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				101.58050		101.55306				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				101.36761		101.34325				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				101.20173		101.17762				0.00	0	0
Total CLN506 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN506									0.00	0	0
CLN50: On 20/12/2022 Spot Bond				100.02616		99.99980			0.00	0	0
Total CLN507 SPOT									0.00	0	0
Total For CLN507									0.00	0	0
CLN50: On 24/02/2020 Spot Bond				101.11450		101.08436			0.00	0	0
Total CLN508 SPOT									0.00	0	0
Total For CLN508									0.00	0	0
CLN51: On 11/10/2020 Spot Bond				100.25098		100.22524			0.00	0	0
Total CLN510 SPOT									0.00	0	0
Total For CLN510									0.00	0	0
CLN511: On 14/11/2022 Spot Bond				100.00280		99.98052			0.00	0	0
Total CLN511 SPOT									0.00	0	0
Total For CLN511									0.00	0	0
CLN55: On 18/04/2028 Spot Bond				208.80606		206.88175			0.00	0	0
Total CLN55 SPOT									0.00	0	0
Total For CLN55									0.00	0	0
CLN61: On 02/03/2028 Spot Bond				100.00000		100.00000			0.00	0	0
Total CLN61 SPOT									0.00	0	0
Total For CLN61									0.00	0	0
CLN81: On 18/04/2028 Spot Bond			9.35500	93.34179	9.41500	92.94866			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			8.97000	181.16863	9.03000	179.96559			0.00	0	0
Total CLN88 SPOT									0.00	0	0
Total For CLN88									0.00	0	0
CLN89: On 02/03/2028 Spot Bond			8.97000	181.75565	9.03000	180.56206			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF1: On 20/03/2018 Spot Bond				100.02178		100.00009			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.02278		100.00004			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.36954		100.34738			0.00	0	0
Total CLNF13 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLNF13										0.00	0	0
CLNF1 On 20/09/2019 Spot Bond				100.02272		99.99998				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF1 On 20/06/2020 Spot Bond				100.02341		99.99973				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
CLNF1 On 17/08/2021 Spot Bond				100.86359		100.83634				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			8.09000	100.79159	8.13000	100.75226				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			9.56500	111.54798	9.62500	111.25172				0.00	0	1,000,000,000
Total COJ05 SPOT										0.00	0	1,000,000,000
Total For COJ05										0.00	0	1,000,000,000
COJ07 On 23/03/2021 Spot Bond			10.03000	104.65681	10.09000	104.46312				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJ08 On 22/06/2026 Spot Bond			10.55000	104.96885	10.61000	104.59751				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			10.29500	99.79435	10.36500	99.44378				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			10.47000	96.53532	10.54000	96.23939				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.68000	93.45041	11.74000	93.08991				0.00	0	120,000,000
Total COT02 SPOT										0.00	0	120,000,000
Total For COT02										0.00	0	120,000,000
COT03 On 05/06/2028 Spot Bond			11.70000	87.09058	11.76000	86.74121				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			12.11000	100.36023	12.18000	100.03617				0.00	0	0
Total CPV01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CPV01										0.00	0	0
CS001 On 31/03/2018 Spot Bond				99.72166		101.91983				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				100.01313		100.04436				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				99.85337		99.82858				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
DEN38I 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
DEN40I 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				99.99998		99.97799				0.00	0	0
Total DENG73 SPOT										0.00	0	0
Total For DENG73										0.00	0	0
DENG7 On 28/09/2018 Spot Bond				99.84503		99.82260				0.00	0	0
Total DENG74 SPOT										0.00	0	0
Total For DENG74										0.00	0	0
DENG7 On 04/09/2018 Spot Bond				100.38922		100.36600				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				100.03003		99.99993				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL00 On 24/01/2019 Spot Bond				102.18560		102.14730				0.00	0	0
Total DOL004 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DOL004									0.00	0	0
DOL00: On 20/12/2019 Spot Bond				73.50903		73.44630			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL01: On 20/12/2021 Spot Bond				100.04396		99.99927			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0
DSY01 On 21/11/2022 Spot Bond				100.71402		100.68816			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				100.73823		100.71155			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			10.02000	102.58768	10.08000	102.27472			0.00	0	0
Total DSY03 SPOT									0.00	0	0
Total For DSY03									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.59000	98.44368	9.65000	98.24565			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV22 On 07/02/2020 Spot Bond			8.85500	104.60519	8.92500	104.44615		218,088,024,000.00	24,628,800	1,274,427,500	
Total DV22 SPOT								218,088,024,000.00	24,628,800	1,274,427,500	
Total For DV22								218,088,024,000.00	24,628,800	1,274,427,500	
DV22/R On 07/02/2020 Spot Bond			100.00000	28.84337	100.00000	28.77988			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			9.58500	104.78988	9.65500	104.47963		241,823,799,000.00	25,229,400	3,295,899,700	
Total DV23 SPOT								241,823,799,000.00	25,229,400	3,295,899,700	
Total For DV23								241,823,799,000.00	25,229,400	3,295,899,700	
DV23/R On 27/02/2023 Spot Bond			100.00000	14.25615	100.00000	14.22477			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	14.25615	100.00000	14.22477			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			10.00500	101.84262	10.07500	101.50262			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	103.26640	9.69000	103.23986			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV24/R On 18/02/2024 Spot Bond			9.69000	103.26640	9.69000	103.23986			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			11.27500	96.04313	11.33500	95.65931			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	103.40353	10.10000	103.37584			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	103.40353	10.10000	103.37584			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				100.71835		100.69498			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				100.49140		100.46681			0.00	0	0
Total DVC029 SPOT									0.00	0	0
Total For DVC029									0.00	0	0
DVC03 On 23/10/2018 Spot Bond				101.27120		101.24936			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				99.84236		99.82152			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				100.79990		100.77419			0.00	0	0
Total DVF19 SPOT									0.00	0	0
Total For DVF19									0.00	0	0
DVF20 On 29/11/2019 Spot Bond				100.52480		100.49882			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20 On 28/03/2020 Spot Bond				99.89980		99.87792			0.00	0	200,000,000
Total DVF20B SPOT									0.00	0	200,000,000
Total For DVF20B									0.00	0	200,000,000
DVF20 On 31/08/2020 Spot Bond				100.46949		100.44383			0.00	0	0
Total DVF20C SPOT									0.00	0	0
Total For DVF20C									0.00	0	0
DVF20 On 23/10/2020 Spot Bond				101.34176		101.31871			0.00	0	0
Total DVF20D SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DVF20D										0.00	0	0
DVF21 On 29/11/2021 Spot Bond				100.54368		100.51683				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				99.94821		99.92539				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				100.53282		100.50634				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22f On 24/10/2022 Spot Bond				101.38153		101.35773				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond				101.42828		101.40373				0.00	0	0
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0
E170 On 01/08/2020 Spot Bond			8.70500	116.18298	8.77500	115.98417				0.00	0	810,000,000
Total E170 SPOT										0.00	0	810,000,000
Total For E170										0.00	0	810,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	28.84394	100.00000	28.78046				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			9.37500	103.12687	9.44500	102.96212				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			9.63000	103.01999	9.69000	102.78820				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.94500	102.68647	10.01500	102.33989				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			3.84000	102.71390	3.87000	102.34128				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			3.46000	97.85143	3.47000	97.68229				0.00	0	0
Total EL037 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	117.42858	2.25000	117.40315				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			3.39000	126.29916	3.41000	126.04238				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			3.40000	112.91277	3.42000	112.65022				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			3.42000	112.44892	3.44000	112.18297				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			3.48500	102.72673	3.51500	102.35042				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			3.43000	99.01064	3.44000	98.84530				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	117.42858	2.25000	117.40315				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			9.62000	106.28933	9.68000	106.12491				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			9.70000	105.72463	9.76000	105.53136				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			10.75000	98.11002	10.81000	97.81579				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			11.07500	93.75538	11.13500	93.51802				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			11.32500	99.28152	11.38500	99.02471				0.00	0	1,999,999,800
Total EMM05 SPOT										0.00	0	1,999,999,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EMM05										0.00	0	1,999,999,800
EMM06 On 23/06/2025 Spot Bond			10.85000	98.13134	10.91000	97.92432				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			10.70000	104.03897	10.76000	103.80440				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			11.33500	93.12109	11.39500	92.90563				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				100.55742		100.53103				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				100.86282		100.83805				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.41643		100.38975				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond				100.61706		100.58942				0.00	0	380,000,000
Total EPF008 SPOT										0.00	0	380,000,000
Total For EPF008										0.00	0	380,000,000
EPF009 On 30/03/2018 Spot Bond				99.73932		99.71702				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				101.37719		101.35208				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				100.77346		100.74512				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond				101.10782		101.08220				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPF01U										0.00	0	0
EPF02L 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
EPF03L 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
EPFC3I On 02/03/2018 Spot Bond				100.39368		100.36835				0.00	0	0
Total EPFC30 SPOT										0.00	0	0
Total For EPFC30										0.00	0	0
EPFC3: On 06/03/2018 Spot Bond				102.28699		102.26541				0.00	0	0
Total EPFC33 SPOT										0.00	0	0
Total For EPFC33										0.00	0	0
EPFC3: On 06/09/2018 Spot Bond				100.34523		100.31953				0.00	0	0
Total EPFC34 SPOT										0.00	0	0
Total For EPFC34										0.00	0	0
EPFC3: On 03/05/2018 Spot Bond				101.00421		100.98259				0.00	0	0
Total EPFC35 SPOT										0.00	0	0
Total For EPFC35										0.00	0	0
EPFC3I On 06/11/2018 Spot Bond				101.01644		100.99288				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	306,666,700
Total EQS05 SPOT										0.00	0	306,666,700
Total For EQS05										0.00	0	306,666,700
EQS06 On 09/04/2020 Spot Bond				99.29992		99.26712				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			12.39000	100.60508	12.43000	100.56048				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				101.10686		101.07932				0.00	0	105,634,868
Total EQS08A SPOT										0.00	0	105,634,868
Total For EQS08A										0.00	0	105,634,868
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
EQS10 On 28/07/2022 Spot Bond				101.43706		101.40888				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
ERS3B On 17/08/2019 Spot Bond				100.83368		100.80731				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/05/2019 Spot Bond				100.83560		100.81031				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/08/2019 Spot Bond				100.87954		100.85181				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/05/2019 Spot Bond				100.92585		100.89786				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	103.18500	10.00000	103.15800				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1 On 17/08/2018 Spot Bond				100.72226		100.69687				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				100.99114		100.96647				0.00	0	0
Total ERSA20 SPOT										0.00	0	0
Total For ERSA20										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				100.46037		100.43403				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2 On 17/05/2019 Spot Bond				101.15153		101.12590				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				100.82451		100.79841				0.00	0	140,000,000

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 ERSA23 SPOT									0.00	0	140,000,000
Total For ERSA23									0.00	0	140,000,000
ERSA2 On 17/08/2020 Spot Bond				100.80163		100.77621			0.00	0	0
Total ERSA24 SPOT									0.00	0	0
Total For ERSA24									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond				100.82917		100.80293			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			8.31000	101.84260	8.35000	101.80690			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	101.53715	9.25000	101.51219			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			9.37500	106.51786	9.44500	106.20874		582,504,375,000.00		62,133,800	1,955,980,900
Total ES23 SPOT								582,504,375,000.00		62,133,800	1,955,980,900
Total For ES23								582,504,375,000.00		62,133,800	1,955,980,900
ES23/R On 25/01/2023 Spot Bond			10.00000	104.03003	10.00000	104.00244		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			10.14000	89.07392	10.20000	88.74699		690,047,280,000.00		68,052,000	6,978,233,500
Total ES26 SPOT								690,047,280,000.00		68,052,000	6,978,233,500
Total For ES26								690,047,280,000.00		68,052,000	6,978,233,500
ES26/R On 02/04/2026 Spot Bond			7.85000	101.70668	7.85000	101.68516		0.00		0	0
Total ES26/R186 SPOT								0.00		0	0
Total For ES26/R186								0.00		0	0
ES33 On 15/09/2033 Spot Bond			10.88000	76.78615	10.94000	76.40395		815,845,504,000.00		74,985,800	27,703,563,000
Total ES33 SPOT								815,845,504,000.00		74,985,800	27,703,563,000
Total For ES33								815,845,504,000.00		74,985,800	27,703,563,000
ES33/R On 15/09/2033 Spot Bond			7.50000	101.99249	7.50000	101.97175		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			11.12000	79.43603	11.18000	79.00785		1,640,860,528,000.00		147,559,400	31,032,392,400
Total ES42 SPOT								1,640,860,528,000.00		147,559,400	31,032,392,400
Total For ES42								1,640,860,528,000.00		147,559,400	31,032,392,400
ES42/R On 25/04/2042 Spot Bond			8.50000	101.31207	8.50000	101.28890		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES42/R214 SPOT										0.00	0	0
Total For ES42/R214										0.00	0	0
EXX02 On 19/05/2019 Spot Bond				99.53505		99.50668				0.00	0	0
Total EXX02 SPOT										0.00	0	0
Total For EXX02										0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond				100.02289		100.00002				0.00	0	0
Total FBJ20Z SPOT										0.00	0	0
Total For FBJ20Z										0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond				100.02348		99.99980				0.00	0	0
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF01U SPOT										0.00	0	0
Total For FIF01U										0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF02U SPOT										0.00	0	0
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				100.97946		100.95306				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond				99.86192		99.83864				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond				100.77700		100.74937				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				100.96925		100.94393				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				100.92331		100.89752				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond				101.04839		101.02350				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				100.74775		100.72173				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				100.56701		100.54551				0.00	0	0
Total FIFC32 SPOT										0.00	0	0
Total For FIFC32										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB05 On 21/12/2018 Spot Bond			8.84000	99.68128	8.88000	99.62023				0.00	0	360,000,000
Total FRB05 SPOT										0.00	0	360,000,000
Total For FRB05										0.00	0	360,000,000
FRB12 On 02/06/2019 Spot Bond				101.04887		101.02139				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2021 Spot Bond				99.27233		99.24439				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			11.02000	97.64796	11.08000	97.45391				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				103.10112		103.07020				0.00	0	0
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0
FRB16 On 08/07/2020 Spot Bond				105.01195		104.98282				0.00	0	10,000,000
Total FRB16 SPOT										0.00	0	10,000,000
Total For FRB16										0.00	0	10,000,000
FRB17 On 08/01/2022 Spot Bond				102.29423		102.26422				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond				105.42220		105.38888				0.00	0	0
Total FRB18 SPOT										0.00	0	0
Total For FRB18										0.00	0	0
FRB19 On 14/04/2021 Spot Bond			11.72000	103.94141	11.78000	103.74611				0.00	0	300,000,000
Total FRB19 SPOT										0.00	0	300,000,000
Total For FRB19										0.00	0	300,000,000
FRB20 On 15/04/2021 Spot Bond				103.37308		103.34079				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRB21 On 24/11/2021 Spot Bond				100.81023		100.77789				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				100.58160		100.54807				0.00	0	0
Total FRB22 SPOT										0.00	0	0
Total For FRB22										0.00	0	0
FRB23 On 20/09/2027 Spot Bond				100.02613		99.99977				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB23 SPOT									0.00	0	0
Total For FRB23									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			8.97000	102.83770	9.01000	102.77469			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				101.56518		101.54289			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.28000	146.50580	3.28000	146.47004		656,000,000,000.00	200,000,000	120,000,000	
Total FRBI22 SPOT								656,000,000,000.00	200,000,000	120,000,000	
Total For FRBI22								656,000,000,000.00	200,000,000	120,000,000	
FRBI23 On 07/12/2023 Spot Bond			3.47000	279.50903	3.47000	279.43910		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			3.75300	120.03428	3.75300	120.00348		1,501,200,000,000.00	400,000,000	960,000,000	
Total FRBI25 SPOT								1,501,200,000,000.00	400,000,000	960,000,000	
Total For FRBI25								1,501,200,000,000.00	400,000,000	960,000,000	
FRBI28 On 31/03/2028 Spot Bond			4.07000	162.00177	4.09000	161.67555		9,890,100,000,000.00	2,430,000,000	2,250,000,000	
Total FRBI28 SPOT								9,890,100,000,000.00	2,430,000,000	2,250,000,000	
Total For FRBI28								9,890,100,000,000.00	2,430,000,000	2,250,000,000	
FRBI29 On 31/03/2029 Spot Bond			4.02000	82.10869	4.02000	82.08694		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			4.23000	194.24145	4.26000	193.49520		0.00	0	0	
Total FRBI33 SPOT								0.00	0	0	
Total For FRBI33								0.00	0	0	
FRBI46 On 31/03/2046 Spot Bond			4.18500	91.56597	4.25500	90.37944		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			4.25000	92.06153	4.27000	93.33685		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			9.12000	77.21277	9.12000	77.21277		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			10.28000	51.04973	10.28000	51.04973		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0: On 10/12/2024 Spot Bond			10.31000	50.36013	10.31000	50.36013				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				100.53207		100.49814				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	100.00000				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	100.00000				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	100.00000				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.02278		100.00012				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.02280		100.00012				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.03279		100.00043				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.00454		99.98079				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC168:On 31/01/2025 Spot Bond			4.54500	114.07339	4.54500	114.04170				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				100.02469		100.00007				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				100.01751		99.99285				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				100.35594		100.32779				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				100.02469		100.00007				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				100.02325		99.99997				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC176:On 20/09/2018 Spot Bond				100.02274		99.99997				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177:On 06/08/2023 Spot Bond				100.80765		100.77843				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178:On 20/09/2020 Spot Bond				100.02605		99.99963				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC179:On 06/08/2023 Spot Bond				113.14629		113.14629				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181:On 20/12/2018 Spot Bond				102.19444		102.16947				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC183:On 20/12/2018 Spot Bond				100.03007		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 FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185: On 20/03/2019 Spot Bond				100.00712		99.98274				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188: On 20/03/2019 Spot Bond				100.02450		100.00015				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189: On 02/04/2019 Spot Bond				101.95952		101.93503				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192: On 25/11/2020 Spot Bond			10.00000	103.18500	10.00000	103.15800				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193: On 20/06/2024 Spot Bond				100.02541		99.99978				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195: On 20/06/2019 Spot Bond				100.42486		100.40145				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206: 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
FRC207: 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
FRC208: On 07/10/2020 Spot Bond				104.44560		104.41389				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209: 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				100.02515		100.00000				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210: On 07/05/2020 Spot Bond				101.08906		101.06325				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC21: On 07/11/2019 Spot Bond				101.08901		101.06320			0.00	0	0
Total FRC215 SPOT									0.00	0	0
Total For FRC215									0.00	0	0
FRC21: On 04/11/2019 Spot Bond				101.12077		101.09495			0.00	0	0
Total FRC219 SPOT									0.00	0	0
Total For FRC219									0.00	0	0
FRC22: On 31/01/2022 Spot Bond			3.84000	143.41937	3.84000	143.38221			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.77310		100.74626			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC23: On 25/06/2018 Spot Bond				99.86594		102.00556			0.00	0	0
Total FRC231 SPOT									0.00	0	0
Total For FRC231									0.00	0	0
FRC23: On 31/01/2022 Spot Bond			4.70000	138.82658	4.70000	138.78745			0.00	0	0
Total FRC233 SPOT									0.00	0	0
Total For FRC233									0.00	0	0
FRC23: On 20/12/2020 Spot Bond				100.03576		99.99922			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				106.27508		106.27508			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				113.09977		113.09977			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				106.76858		106.76858			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				113.91621		113.91621			0.00	0	0
Total FRC239 SPOT									0.00	0	0
Total For FRC239									0.00	0	0

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				113.39428		113.39428				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				106.15143		106.15143				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				105.83024		105.83024				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24(On 19/10/2020 Spot Bond				103.37155		103.31716				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				106.91294		106.91294				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24(On 19/10/2020 Spot Bond				103.33756		103.28373				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24(On 19/10/2020 Spot Bond				102.67376		102.63078				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				106.17723		106.17723				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				97.19557		97.19557				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				111.76561		111.76561				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				93.64982		93.64982				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25(On 13/02/2022 Spot Bond				101.08710		101.05694				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0

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 14/03/2022 Spot Bond				100.17847		100.14972				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				101.98173		101.95889				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				101.97685		101.95089				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				101.64816		101.62226				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				101.95847		101.93591				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				101.06986		101.04385				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC25: On 06/11/2023 Spot Bond			3.33700	101.00336	3.33700	100.97842				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	101.61390	3.45500	101.58862				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				101.47416		101.44984				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				101.50682		101.48136				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC26: On 15/03/2019 Spot Bond				100.75469		100.72816				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			4.36000	140.62141	4.36000	140.58304				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC69 On 31/01/2022 Spot Bond			4.42000	140.30271	4.42000	140.26419			0.00	0	0
Total FRC69 SPOT									0.00	0	0
Total For FRC69									0.00	0	0
FRC71 On 31/01/2022 Spot Bond			4.40000	140.40885	4.40000	140.37038			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				101.61583		101.58342			0.00	0	0
Total FRD013 SPOT									0.00	0	0
Total For FRD013									0.00	0	0
FRD01U 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
FRD15U 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
FRD17U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD17U SPOT									0.00	0	0
Total For FRD17U									0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.20000	84.96272	4.25000	84.40932			0.00	0	0
Total FRI33 SPOT									0.00	0	0
Total For FRI33									0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.27000	98.50035	4.28000	98.32639			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				100.95731		100.93573			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				102.07329		102.05132			0.00	0	0
Total FRJ19 SPOT									0.00	0	0
Total For FRJ19									0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				99.82591		99.80533			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.01346		99.89010			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ22 On 07/03/2022 Spot Bond				101.20768		101.17989			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				101.96374		101.93164			0.00	0	1,200,000,000
Total FRJ25 SPOT									0.00	0	1,200,000,000
Total For FRJ25									0.00	0	1,200,000,000
FRJ27 On 25/01/2027 Spot Bond				101.79014		101.76389			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
FRS100 On 15/01/2024 Spot Bond			3.03800	100.25767	3.05800	99.73433			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			3.29000	114.34515	3.30000	114.14054			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS103 On 23/01/2024 Spot Bond				101.33529		101.31234			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond				101.33529		101.31234			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			3.43000	111.90133	3.44000	111.70145			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS109 On 07/12/2033 Spot Bond			3.53000	211.32596	3.56000	210.50395			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS110 On 31/01/2038 Spot Bond			4.38500	96.82230	4.39500	96.65158			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS112 On 07/12/2033 Spot Bond			3.56000	210.55711	3.59000	209.73853			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS113 On 29/04/2019 Spot Bond				101.52163		101.49180			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS114 On 31/01/2025 Spot Bond			3.80000	119.67087	3.80000	119.64000			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.59500	109.10172	3.60500	108.90725			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS119 On 31/01/2038 Spot Bond			3.96000	103.20508	3.97000	103.02202			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.68000	207.51555	3.71000	206.71048			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS121 On 07/12/2033 Spot Bond			3.73000	206.26401	3.76000	205.46450			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS122 On 31/01/2025 Spot Bond			3.33000	108.00028	3.33000	107.97377			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS123 On 07/12/2033 Spot Bond			3.76000	205.51750	3.79000	204.72130			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS124 On 31/01/2038 Spot Bond			4.50500	95.10872	4.51500	94.94129			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS126 On 31/03/2028 Spot Bond			4.03500	162.49850	4.05500	162.17131		10,369,950,000,000.00	2,570,000,000	2,100,000,000	
Total FRS126 SPOT								10,369,950,000,000.00	2,570,000,000	2,100,000,000	
Total For FRS126								10,369,950,000,000.00	2,570,000,000	2,100,000,000	
FRS127 On 31/01/2038 Spot Bond			4.32000	97.76639	4.33000	97.59385		0.00	0	0	
Total FRS127 SPOT								0.00	0	0	
Total For FRS127								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS129 On 31/03/2028 Spot Bond			4.01000	162.85440	4.03000	162.52650			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS130 On 11/11/2015 Spot Bond				117.79178					0.00	0	0
FRS130 On 11/02/2018 Spot Bond			100.00000	94.92625	100.00000	94.69916			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			4.07000	162.00177	4.09000	161.67555			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			4.27000	193.31716	4.30000	192.57500			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS133 On 24/03/2020 Spot Bond				100.59622		100.59622			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.25000	98.79584	4.26000	98.62130			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.50500	95.10872	4.51500	94.94129			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			4.03000	102.11907	4.04000	101.93810			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			3.88000	164.71959	3.90000	164.38800			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			4.04000	198.70647	4.07000	197.94046			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			4.01000	162.85440	4.03000	162.52650			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			4.01000	162.85440	4.03000	162.52650			0.00	0	0
Total FRS143 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.30000	158.78067	4.32000	158.46081				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			4.10000	117.38028	4.10000	117.34906				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.54000	145.06324	3.54000	145.02682				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 31/03/2028 Spot Bond			4.36000	157.95257	4.38000	157.63436				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.40000	157.40329	4.42000	157.08615				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			4.07000	117.60708	4.07000	117.57590				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.37000	157.81505	4.39000	157.49709				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.41000	157.26632	4.43000	156.94944				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 19/05/2019 Spot Bond				117.23023		117.23023				0.00	0	0
Total FRS157 SPOT										0.00	0	0
Total For FRS157										0.00	0	0
FRS157 On 20/06/2022 Spot Bond				87.54225		87.54225				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS158 On 06/06/2023 Spot Bond				87.98304		87.98304				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS159 On 06/06/2024 Spot Bond				88.04676		88.04676				0.00	0	0
Total FRS160 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS160										0.00	0	0
FRS16 On 06/06/2025 Spot Bond				87.07372		87.07372				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				71.39367		71.39367				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS16 On 06/06/2023 Spot Bond				72.33418		72.33418				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				74.85350		74.85350				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				75.08361		75.08361				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				52.22875		52.22875				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS16 On 01/08/2022 Spot Bond				62.11838		62.11838				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS16 On 01/08/2022 Spot Bond				60.00414		60.00414				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS16 On 01/08/2021 Spot Bond				54.40421		54.40421				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS17 On 01/08/2022 Spot Bond				32.02814		32.02814				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS17 On 16/10/2022 Spot Bond				101.57157		101.54688				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS17 On 16/10/2024 Spot Bond				101.67036		101.64415				0.00	0	0
Total FRS172 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS172										0.00	0	0
FRS17: On 13/11/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS17: On 13/05/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.18000	283.68977	3.18000	283.62103				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			3.07000	285.29491	3.07000	285.22662				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.79000	274.98016	3.79000	274.90900				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			3.50000	145.28408	3.50000	145.24776				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				101.32053		101.29591				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			3.03000	147.90875	3.03000	147.87365				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				101.09619		101.07091				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			3.27000	109.44366	3.28000	109.22015				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			3.05000	114.25693	3.08000	113.60470				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			3.26000	123.92246	3.26000	123.89228				0.00	0	0
Total FRS85 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS85										0.00	0	0
FRS86 On 23/04/2018 Spot Bond				99.86528		99.86418				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			3.29000	123.68183	3.29000	123.65162				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS90 On 07/12/2023 Spot Bond			3.98000	272.33232	3.98000	272.26044				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS94 On 08/08/2018 Spot Bond				101.02333		100.99841				0.00	0	0
Total FRS94 SPOT										0.00	0	0
Total For FRS94										0.00	0	0
FRS96 On 27/08/2018 Spot Bond				100.59471		100.56785				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			7.38000	102.87866	7.41000	102.84883				0.00	0	0
Total FRX18 SPOT										0.00	0	0
Total For FRX18										0.00	0	0
FRX19 On 15/11/2019 Spot Bond			8.20500	102.25384	8.22500	102.19620				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			8.55000	102.40985	8.57000	102.33754				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			9.30500	96.08843	9.37500	95.79256				0.00	0	0
Total FRX23 SPOT										0.00	0	0
Total For FRX23										0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.66000	105.75494	9.72000	105.41826				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			10.06000	98.87064	10.12000	98.50748				0.00	0	810,000,000
Total FRX26 SPOT										0.00	0	810,000,000
Total For FRX26										0.00	0	810,000,000
FRX27 On 07/03/2027 Spot Bond			10.09000	103.51587	10.15000	103.13245				0.00	0	0
Total FRX27 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX27									0.00	0	0
FRX30 On 31/01/2030 Spot Bond			10.64000	97.78534	10.70000	97.37280			0.00	0	0
Total FRX30 SPOT									0.00	0	0
Total For FRX30									0.00	0	0
FRX31 On 21/02/2031 Spot Bond			10.68500	94.84745	10.74500	94.42806			0.00	0	20,000,000
Total FRX31 SPOT									0.00	0	20,000,000
Total For FRX31									0.00	0	20,000,000
FRX32 On 31/03/2032 Spot Bond			10.63500	101.50122	10.69500	101.04059			0.00	0	470,000,000
Total FRX32 SPOT									0.00	0	470,000,000
Total For FRX32									0.00	0	470,000,000
FRX45 On 14/04/2045 Spot Bond			11.48000	72.59210	11.54000	72.20220			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A5 On 20/09/2018 Spot Bond				100.09315		100.07199			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/09/2018 Spot Bond				100.20165		100.17979			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/09/2018 Spot Bond				100.02325		99.99997			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/09/2018 Spot Bond				100.02671		99.99995			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				100.64986		100.62549			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/02/2019 Spot Bond				100.82036		100.79577			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/02/2019 Spot Bond				100.73533		100.70972			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/02/2019 Spot Bond				100.75625		100.72995			0.00	0	0
Total FS2C1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FS2C1									0.00	0	0
FS2D1 On 20/02/2019 Spot Bond				100.84819		100.81890			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0
FS3A5 On 20/02/2020 Spot Bond				100.70352		100.67894			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				100.72696		100.70162			0.00	0	0
Total FS3B1 SPOT									0.00	0	0
Total For FS3B1									0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3B1U SPOT									0.00	0	0
Total For FS3B1U									0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3C1U SPOT									0.00	0	0
Total For FS3C1U									0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3D1U SPOT									0.00	0	0
Total For FS3D1U									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS4C1U										0.00	0	0
FS4D1 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
FS5A1 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
FS5A2 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
FS5A3 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
FS5A4 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
FS5A5 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
FS5B1 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
FS5C1 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
FS5D1 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
FS5E1 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				101.67472		101.64813				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				100.96661		100.93735				0.00	0	0
Total GBL03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.61088		100.58654				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				100.57284		100.54702				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond				100.57932		100.55323				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond				100.62139		100.59354				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond				100.67311		100.64310				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond				100.70540		100.67403				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
GPT43 On 06/03/2018 Spot Bond				100.31295		100.29208				0.00	0	0
Total GPT43 SPOT										0.00	0	0
Total For GPT43										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB04U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB11 On 31/01/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB11U SPOT										0.00	0	0
Total For GRB11U										0.00	0	0
GRB12 On 31/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB12U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB19U										0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB26 On 30/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB26U SPOT										0.00	0	0
Total For GRB26U										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.74141		100.71476				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.24656		100.22481				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				101.97936		101.95605				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRT10 On 13/05/2019 Spot Bond				101.41819		101.39385				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				100.89244		100.86672				0.00	0	0
Total GRT11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond				100.14244		100.11957				0.00	100,000,000	200,000,000
Total GRT12 SPOT										0.00	100,000,000	200,000,000
Total For GRT12										0.00	100,000,000	200,000,000
GRT13 On 15/04/2020 Spot Bond				101.54524		101.52065				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				100.16391		100.03913				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond				101.65265		101.62803				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				101.56690		101.54228				0.00	0	0
Total GRT16 SPOT										0.00	0	0
Total For GRT16										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			9.87500	102.98037	9.94500	102.64669				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond				100.39971		100.37277				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond				101.21932		101.19026				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				101.91999		101.89561				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			10.50000	98.83972	10.56000	98.54680				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond				101.53318		101.50902				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond				101.57989		101.55501				0.00	0	0
Total GRT23 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	1,767,300,000
Total GRX01U SPOT										0.00	0	1,767,300,000
Total For GRX01U										0.00	0	1,767,300,000
HC2T2 On 05/10/2018 Spot Bond				101.73312		101.71040				0.00	0	0
Total HC2T2 SPOT										0.00	0	0
Total For HC2T2										0.00	0	0
HC5T1 On 29/10/2018 Spot Bond				100.51218		100.48664				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				101.14744		101.12329				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.91138		100.88682				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond				102.02990		102.00558				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond				101.71818		101.69317				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond				101.73955		101.71424				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	103.18500	10.00000	103.15800				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.83984		100.81082				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF08 On 15/04/2019 Spot Bond				101.81855		101.78975				0.00	0	0
Total HPF08 SPOT										0.00	0	0
Total For HPF08										0.00	0	0
HPF09 On 15/04/2019 Spot Bond				101.65846		101.63248				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				100.77394		100.74934				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			8.76500	106.02597	8.83500	105.83856				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	24.21967	100.00000	24.16636				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			3.22000	283.10872	3.22000	283.03982				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			2.93000	292.67455	2.93000	292.60559				0.00	0	0
Total HWAY24 SPOT										0.00	0	0
Total For HWAY24										0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			3.33000	98.48766	3.38000	97.85273				0.00	0	0
Total HWAY33 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWAY33									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			10.74000	92.14040	10.80000	91.69600			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	12.67651	100.00000	12.64861			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			10.76000	91.75582	10.82000	91.30526			0.00	0	1,100,000,000
Total HWAY35 SPOT									0.00	0	1,100,000,000
Total For HWAY35									0.00	0	1,100,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.67643	100.00000	12.64853			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF08 On 15/07/2019 Spot Bond				101.53814		101.51365			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond				100.17172		100.15015			0.00	0	0
Total HWF09 SPOT									0.00	0	0
Total For HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	103.18500	10.00000	103.15800			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			2.65000	128.93170	2.65000	128.90241		277,474,875,000.00		104,707,500	91,781,701,200
Total I2025 SPOT								277,474,875,000.00		104,707,500	91,781,701,200
Total For I2025								277,474,875,000.00		104,707,500	91,781,701,200
I2029 On 31/03/2029 Spot Bond			2.69000	98.79282	2.69000	98.77019		6,665,282,000.00		2,477,800	33,621,213,500
Total I2029 SPOT								6,665,282,000.00		2,477,800	33,621,213,500
Total For I2029								6,665,282,000.00		2,477,800	33,621,213,500
I2033 On 28/02/2033 Spot Bond			2.70000	102.81938	2.75000	102.13511		34,084,878,030,000.00		12,624,028,900	58,909,422,800
Total I2033 SPOT								34,084,878,030,000.00		12,624,028,900	58,909,422,800
Total For I2033								34,084,878,030,000.00		12,624,028,900	58,909,422,800
I2038 On 31/01/2038 Spot Bond			2.67000	125.97074	2.68000	125.74362		29,015,752,944,000.00		10,867,323,200	137,659,030,500
Total I2038 SPOT								29,015,752,944,000.00		10,867,323,200	137,659,030,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2038									9,015,752,944,000.00	10,867,323,200	137,659,030,500
I2046 On 31/03/2046 Spot Bond			2.81000	118.94406	2.88000	117.28617			7,046,095,794,000.00	2,507,507,400	132,245,932,800
Total I2046 SPOT									7,046,095,794,000.00	2,507,507,400	132,245,932,800
Total For I2046									7,046,095,794,000.00	2,507,507,400	132,245,932,800
I2050 On 31/12/2050 Spot Bond			2.85000	123.32746	2.87000	124.42532			390,313,770,000.00	136,952,200	144,764,820,306
Total I2050 SPOT									390,313,770,000.00	136,952,200	144,764,820,306
Total For I2050									390,313,770,000.00	136,952,200	144,764,820,306
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
IBL100 On 24/05/2020 Spot Bond				100.63233		100.60663			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			9.35000	99.68548	9.42000	99.41299			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				100.64695		100.62071			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				100.36790		100.34321			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	101.53271	8.70500	101.50895			0.00	0	0
Total IBL104 SPOT									0.00	0	0
Total For IBL104									0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	101.00720	8.28000	100.98471			0.00	0	0
Total IBL106 SPOT									0.00	0	0
Total For IBL106									0.00	0	0
IBL108 On 22/11/2019 Spot Bond				100.66981		100.64486			0.00	0	0
Total IBL108 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL108										0.00	0	0
IBL109 On 07/12/2023 Spot Bond			3.64000	277.09215	3.64000	277.02157				0.00	0	0
Total IBL109 SPOT										0.00	0	0
Total For IBL109										0.00	0	0
IBL22 On 15/03/2018 Spot Bond			6.41500	103.46748	6.45500	103.44007				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			3.10000	147.51435	3.10000	147.47906				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			7.56500	102.22149	7.60500	102.18944				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	103.18500	10.00000	103.15800				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			8.82000	99.23122	8.86000	99.17045				0.00	0	0
Total IBL45 SPOT										0.00	0	0
Total For IBL45										0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.39500	99.17460	9.46500	99.02421				0.00	0	0
Total IBL46 SPOT										0.00	0	0
Total For IBL46										0.00	0	0
IBL49 On 02/04/2018 Spot Bond			7.56500	101.52128	7.60500	101.48947				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	101.58383	7.34000	101.56383				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			9.38500	102.81996	9.45500	102.63571				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL53 On 31/07/2018 Spot Bond				101.15287		101.12965				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			8.60000	102.85069	8.64000	102.80372				0.00	0	0
Total IBL55 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				101.25656		101.23128				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			8.56000	103.83471	8.60000	103.76745				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			10.03500	104.47670	10.10500	104.13142				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				101.66045		101.63804				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				101.03466		101.01126				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				101.20409		101.18044				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.36283		100.33786				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			3.83000	143.47380	3.83000	143.43668				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				99.87636		99.85450				0.00	0	0
Total IBL68 SPOT										0.00	0	0
Total For IBL68										0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.78750		100.76262				0.00	0	0
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				101.92432		101.89850				0.00	0	0
Total IBL75 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond				100.85378		100.82884				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				100.58578		100.55942				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			10.08500	100.51516	10.15500	100.22170				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			8.39000	105.63753	8.43000	105.57203				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond				101.59178		101.56849				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				99.97795		99.95577				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond				101.20980		101.18486				0.00	3,000,000,000	1,500,000,000
Total IBL85 SPOT										0.00	3,000,000,000	1,500,000,000
Total For IBL85										0.00	3,000,000,000	1,500,000,000
IBL86 On 20/05/2021 Spot Bond				102.07331		102.04610				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			8.69000	102.20302	8.73000	102.12619				0.00	0	0
Total IBL87 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL87									0.00	0	0
IBL88 On 20/05/2021 Spot Bond			9.46000	103.32731	9.52000	103.12661			227,040,000,000,000.00	24,000,000,000	12,000,000,000
Total IBL88 SPOT									27,040,000,000,000.00	24,000,000,000	12,000,000,000
Total For IBL88									27,040,000,000,000.00	24,000,000,000	12,000,000,000
IBL88/F On 20/05/2021 Spot Bond			100.00000	16.68834	100.00000	16.65101			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond				100.61251		100.58668			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				100.41000		100.38369			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				101.66943		101.64470			0.00	0	0
Total IBL92 SPOT									0.00	0	0
Total For IBL92									0.00	0	0
IBL93 On 31/08/2018 Spot Bond				100.79931		100.77457			0.00	0	0
Total IBL93 SPOT									0.00	0	0
Total For IBL93									0.00	0	0
IBL94 On 06/09/2019 Spot Bond				100.52831		100.50101			0.00	0	0
Total IBL94 SPOT									0.00	0	0
Total For IBL94									0.00	0	0
IBL95 On 12/09/2021 Spot Bond				101.00427		100.97576			0.00	0	1,700,000,000
Total IBL95 SPOT									0.00	0	1,700,000,000
Total For IBL95									0.00	0	1,700,000,000
IBL96 On 21/09/2019 Spot Bond			99.99983			99.97787			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				101.84244		101.81906			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				101.93081		101.90629			0.00	0	0
Total IBL98 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			8.56000	102.21913	8.60000	102.12858				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				100.33716		100.31200				0.00	0	0
Total IDCC01 SPOT										0.00	0	0
Total For IDCC01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				101.57590		101.55373				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			9.78000	97.86080	9.84000	97.69272				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				100.59568		100.56968				0.00	200,000,000	400,000,000
Total IDCG05 SPOT										0.00	200,000,000	400,000,000
Total For IDCG05										0.00	200,000,000	400,000,000
IDCG06 On 24/11/2024 Spot Bond			10.80000	94.70869	10.86000	94.40537				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.89756		100.87245				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			11.72500	98.20220	11.78500	97.78695				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond				100.38876		100.36188				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond				100.39417		100.36694				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.90000	99.90050	10.96000	99.53564				0.00	0	0
Total IDCG11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IDCG11									0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.08058	4.00000	101.06960			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	100.70974	4.00000	100.69879			0.00	0	0
Total IDCP06 SPOT									0.00	0	0
Total For IDCP06									0.00	0	0
IDCP07 On 15/12/2022 Spot Bond				100.14507		100.11712			0.00	0	0
Total IDCP07 SPOT									0.00	0	0
Total For IDCP07									0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IDCP1U SPOT									0.00	0	0
Total For IDCP1U									0.00	0	0
IFC01 On 10/12/2024 Spot Bond			9.20000	97.82793	9.26000	97.50518			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			8.17000	103.31400	8.23000	103.11826			0.00	0	0
Total IFC02 SPOT									0.00	0	0
Total For IFC02									0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN276U SPOT									0.00	0	0
Total For IN276U									0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN289U SPOT									0.00	0	0
Total For IN289U									0.00	0	0
IN302U On 30/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN302U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN302U										0.00	0	0
IN303U On 01/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN303U SPOT										0.00	0	0
Total For IN303U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				99.97476		99.94976				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				78.65983		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	103.18500	10.00000	103.15800				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				99.97516		99.95070				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				104.10062		104.07664				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING335 On 15/08/2019 Spot Bond				101.79656		101.77947				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				99.97486		99.94986				0.00	0	0
Total ING360 SPOT										0.00	0	0
Total For ING360										0.00	0	0
ING362 On 24/02/2021 Spot Bond				100.49354		100.46854				0.00	0	0
Total ING362 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING362										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				101.22055		101.18808				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond				102.91217		102.88219				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond				101.18568		101.15301				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			11.82000	106.97724	11.88000	106.78761				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	103.18500	10.00000	103.15800				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				101.88522		101.86167				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				102.40705		102.38380				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF11 On 15/10/2015 Spot Bond				102.00453						0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.41597		100.38887				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.01230		100.04382				0.00	0	0
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond				100.01436		100.04517				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.01559		100.04598				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond				99.97763		99.95532				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				99.97736		99.95478				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				99.97709		99.95423				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond				100.01223		100.04380				0.00	0	0
Total IPF20 SPOT										0.00	0	0
Total For IPF20										0.00	0	0
IPF21 On 17/03/2022 Spot Bond				100.01487		100.04553				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond				100.17467		100.14645				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				103.03299		103.01249				0.00	0	0
Total IPFC16 SPOT										0.00	0	0
Total For IPFC16										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.67000	99.93172	9.73000	99.73553				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				100.67970		100.65224				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				102.00989		101.98830				0.00	0	0
Total IPL7 SPOT										0.00	0	0
Total For IPL7										0.00	0	0
IPL7/JI{ On 05/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPL7/JIBAR SPOT										0.00	0	0
Total For IPL7/JIBAR										0.00	0	0
IPL8 On 10/10/2020 Spot Bond				102.04182		102.01699				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				100.74209		100.71626				0.00	0	0
Total IPL9 SPOT										0.00	0	0
Total For IPL9										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	101.06699	2.75000	101.05948				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			5.92000	138.08146	5.94000	137.71543				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV025 On 12/09/2019 Spot Bond				99.36293		99.33224				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				98.87869		98.85293				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			4.65000	113.30858	4.65000	113.27680				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			4.65000	113.30858	4.65000	113.27680				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2020 Spot Bond				100.27589		100.24479				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2018 Spot Bond				101.91703		101.89165				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV033 On 11/02/2021 Spot Bond				101.82811		101.79545				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV033 SPOT										0.00	0	0
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			11.72000	106.36153	11.78000	106.17260				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond				104.50895		104.47401				0.00	0	10,000,000
Total IV035 SPOT										0.00	0	10,000,000
Total For IV035										0.00	0	10,000,000
IV036 On 22/07/2021 Spot Bond				101.82460		101.79329				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				99.82391		99.79421				0.00	0	0
Total IV038 SPOT										0.00	0	0
Total For IV038										0.00	0	0
IV039 On 31/01/2022 Spot Bond			5.28000	135.82646	5.28000	135.78608				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				99.76362		99.73378				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			12.07000	102.40507	12.13000	102.19457				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				100.96194		100.92908				0.00	0	0
Total IV042 SPOT										0.00	0	0
Total For IV042										0.00	0	0
IV043 On 21/11/2021 Spot Bond			11.96000	102.66151	12.02000	102.44324				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond				101.56713		101.53567				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			5.28000	135.82646	5.28000	135.78608				0.00	0	70,000,000
Total IV045 SPOT										0.00	0	70,000,000
Total For IV045										0.00	0	70,000,000
IV046 On 21/06/2022 Spot Bond				99.99984		99.97142				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV046 SPOT										0.00	0	0
Total For IV046										0.00	0	0
IV08 On 30/04/2018 Spot Bond			9.09000	103.51613	9.13000	103.47678				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				101.77241		101.74401				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			4.67000	153.75282	4.69000	153.44290				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA698 On 09/11/2019 Spot Bond			7.35000	7.35000	7.35000	7.35000				0.00	0	0
Total IVA698 SPOT										0.00	0	0
Total For IVA698										0.00	0	0
IVA707 On 09/01/2018 Spot Bond			7.35000	99.55894	7.35000	99.49910				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	99.43174	7.45000	99.37124				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	99.37124	7.45000	99.31081				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA709 SPOT										0.00	0	0
Total For IVA709										0.00	0	0
IVA711 On 01/02/2018 Spot Bond			7.45000	99.08987	7.45000	99.02978				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			7.45000	98.94978	7.45000	98.88986				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			7.60000	98.78642	7.60000	98.72549				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			7.60000	98.64438	7.60000	98.58364				0.00	0	0
Total IVA714 SPOT										0.00	0	0
Total For IVA714										0.00	0	0
IVA716 On 08/03/2018 Spot Bond			7.60000	98.36154	7.60000	98.30114				0.00	0	0
Total IVA716 SPOT										0.00	0	0
Total For IVA716										0.00	0	0
IVA717 On 15/03/2018 Spot Bond			7.60000	98.22072	7.60000	98.16050				0.00	0	0
Total IVA717 SPOT										0.00	0	0
Total For IVA717										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	103.18500	10.00000	103.15800				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				101.90075		101.87662				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				99.72987		101.86607				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				99.72348		101.90926				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				96.34080		98.52064				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			9.16000	104.16219	9.20000	104.07934				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	38.53947	100.00000	38.45464				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			9.59000	103.07948	9.65000	102.87525				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.74158		100.71493				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				101.18377		101.15815				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				100.94456		100.91830				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				99.85942		99.83572				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				101.24979		101.22465				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				99.76800		102.00368				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				101.13663		101.10973				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				100.25046		100.22190				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				102.22112		102.19717				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond				101.49620		101.47055				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				101.17424		101.14935				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				101.65233		101.62609				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				101.73714		101.71502				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				100.69049		100.66262				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC093 On 24/11/2018 Spot Bond				100.66133		100.63454				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			10.44000	101.57820	10.50000	101.35793				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond				99.80548		99.78083				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC098 On 14/06/2018 Spot Bond			8.56000	100.36588	8.60000	100.32468				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				101.38038		101.35915				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				101.38789		101.36000				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond				99.80226		99.77722				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond				100.33068		100.30231				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond				100.20203		100.17338				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond				99.80441		99.77963				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC108 On 29/07/2019 Spot Bond				101.37359		101.34665				0.00	0	0
Total IVC108 SPOT										0.00	0	0
Total For IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond				100.81578		100.78767				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			10.09000	99.94157	10.15000	99.74570				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond				100.73205		100.70665				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				100.63615		100.61031				0.00	0	0
Total IVC112 SPOT										0.00	0	0
Total For IVC112										0.00	0	0
IVC113 On 26/08/2018 Spot Bond				100.59871		100.57181				0.00	0	0
Total IVC113 SPOT										0.00	0	0
Total For IVC113										0.00	0	0
IVC114 On 14/09/2021 Spot Bond				100.18302		100.15360				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				100.91467		100.88691				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC119 On 21/02/2019 Spot Bond				100.72937		100.70313				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC119 SPOT										0.00	0	0
Total For IVC119										0.00	0	0
IVC120 On 01/07/2018 Spot Bond				101.99890		101.97391				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				99.97718		99.95459				0.00	0	0
Total IVC121 SPOT										0.00	0	0
Total For IVC121										0.00	0	0
IVC122 On 20/01/2020 Spot Bond				101.57139		101.54572				0.00	0	0
Total IVC122 SPOT										0.00	0	0
Total For IVC122										0.00	0	0
IVC124 On 17/09/2018 Spot Bond				100.01648		100.04658				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				100.74010		100.71475				0.00	0	0
Total IVC126 SPOT										0.00	0	0
Total For IVC126										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC73U On 22/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC73U SPOT										0.00	0	0
Total For IVC73U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.44314		101.41416				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.20292		100.17416				0.00	1,000,000,000	250,000,000
Total KAP002 SPOT										0.00	1,000,000,000	250,000,000
Total For KAP002										0.00	1,000,000,000	250,000,000
KAP003 On 06/06/2019 Spot Bond				100.38120		100.35310				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP005 On 29/06/2018 Spot Bond				99.96955		99.94727				0.00	0	0
Total KAP005 SPOT										0.00	0	0
Total For KAP005										0.00	0	0
KAP006 On 29/06/2021 Spot Bond				99.80655		99.78204				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP007 On 26/10/2021 Spot Bond			9.99000	102.29198	10.05000	102.07588				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP008 On 28/11/2019 Spot Bond				101.37508		101.34816				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP008 On 24/05/2020 Spot Bond				100.67236		100.64517				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP009 On 15/09/2020 Spot Bond				100.14938		100.02444				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP010 On 01/12/2022 Spot Bond				100.53167		100.50411				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP012 On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KAP04U On 24/10/2022 Spot Bond				101.43874		101.41354				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KAP11 On 05/08/2020 Spot Bond				101.34597		101.31509				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KSB009 On 12/07/2020 Spot Bond				101.77054		101.74435				0.00	0	0
Total KST01 SPOT										0.00	0	0
Total For KST01										0.00	0	0
KST01 On 31/10/2027 Spot Bond			9.95000	123.85017	10.01000	123.39084				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.14028		100.11330				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK05 On 30/10/2019 Spot Bond				101.36590		101.34075				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
LBK08/JIBAR On 28/11/2019 Spot Bond			9.96500	100.00406	10.03500	99.85696				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK11/On 28/11/2019 Spot Bond			9.62000	100.59875	9.62000	100.57265				0.00	0	0
Total LBK11/R207 SPOT										0.00	0	0
Total For LBK11/R207										0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	103.08700	9.71000	103.06044				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				101.92689		101.89842				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK16 On 30/11/2019 Spot Bond				100.53251		100.50504				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				99.97683		99.95371				0.00	0	0
Total LBK17 SPOT										0.00	0	0
Total For LBK17										0.00	0	0
LBK18 On 22/03/2022 Spot Bond				102.14411		102.11613				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				99.86931		99.84721				0.00	0	0
Total LBK19 SPOT										0.00	0	0
Total For LBK19										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			10.13500	100.58484	10.20500	100.31092				0.00	0	2,500,000,000
Total LBK20 SPOT										0.00	0	2,500,000,000
Total For LBK20										0.00	0	2,500,000,000
LBK21 On 04/09/2018 Spot Bond				100.39086		100.36525				0.00	0	0
Total LBK21 SPOT										0.00	0	0
Total For LBK21										0.00	0	0
LBK22 On 04/09/2020 Spot Bond				100.40909		100.38240				0.00	0	0
Total LBK22 SPOT										0.00	0	0
Total For LBK22										0.00	0	0
LBK23 On 05/09/2022 Spot Bond				100.41569		100.38711				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK23 SPOT										0.00	0	0
Total For LBK23										0.00	0	0
LBK24 On 10/10/2024 Spot Bond			10.60500	100.50411	10.67500	100.14601				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			7.97000	101.53638	8.01000	101.50339				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			9.66500	102.04537	9.73500	101.85997				0.00	0	580,000,000
Total LGL04 SPOT										0.00	0	580,000,000
Total For LGL04										0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond				101.54710		101.51596				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			10.18500	102.21046	10.25500	101.92253				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				102.86090		102.83412				0.00	0	0
Total LGL07 SPOT										0.00	0	0
Total For LGL07										0.00	0	0
LGL08 On 28/02/2023 Spot Bond				101.40132		101.37227				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				100.60976		100.58105				0.00	0	10,000,000
Total LGL09 SPOT										0.00	0	10,000,000
Total For LGL09										0.00	0	10,000,000
LHC02U On 12/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC02U SPOT										0.00	0	0
Total For LHC02U										0.00	0	0
LHL17 On 14/11/2018 Spot Bond				103.39102		103.36085				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			10.39000	103.78548	10.43000	103.72213				0.00	0	0
Total LHL18 SPOT										0.00	0	0
Total For LHL18										0.00	0	0
LHL19 On 14/11/2019 Spot Bond			13.96500	101.96476	14.03500	101.81281				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LHL26 On 13/11/2020 Spot Bond				101.35339		101.31616			0.00	0	0
Total LHL26 SPOT									0.00	0	0
Total For LHL26									0.00	0	0
LHL27 On 13/02/2021 Spot Bond				100.27844		100.24560			0.00	3,400,000,000	2,000,000,000
Total LHL27 SPOT									0.00	3,400,000,000	2,000,000,000
Total For LHL27									0.00	3,400,000,000	2,000,000,000
LHL28 On 13/02/2022 Spot Bond				100.31052		100.27393			0.00	0	0
Total LHL28 SPOT									0.00	0	0
Total For LHL28									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				102.41562		102.38201			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA2 On 20/11/2019 Spot Bond				100.73169		100.70738			0.00	0	0
Total LRFA2 SPOT									0.00	0	0
Total For LRFA2									0.00	0	0
LRFB2 On 20/11/2019 Spot Bond				101.32286		101.29546			0.00	0	0
Total LRFB2 SPOT									0.00	0	0
Total For LRFB2									0.00	0	0
LRFC2 On 20/11/2019 Spot Bond				100.82636		100.79895			0.00	0	0
Total LRFC2 SPOT									0.00	0	0
Total For LRFC2									0.00	0	0
MAQ09 On 01/02/2018 Spot Bond				101.10296		101.08024			0.00	0	0
Total MAQ096 SPOT									0.00	0	0
Total For MAQ096									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total MAQ0A1 SPOT									0.00	0	0
Total For MAQ0A1									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				105.83547		105.81599			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				106.10521		106.08471			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				102.23681		102.21599			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ0A5 SPOT										0.00	0	0
Total For MAQ0A5										0.00	0	0
MAQ0J On 28/02/2020 Spot Bond				102.25173		102.23076				0.00	0	0
Total MAQ0J1 SPOT										0.00	0	0
Total For MAQ0J1										0.00	0	0
MAQ0J On 28/12/2020 Spot Bond				102.18685		102.16821				0.00	0	0
Total MAQ0J2 SPOT										0.00	0	0
Total For MAQ0J2										0.00	0	0
MAQ11 On 09/11/2018 Spot Bond				100.90356		100.88036				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				98.99806		98.97802				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				99.48627		99.46651				0.00	0	0
Total MAQ113 SPOT										0.00	0	0
Total For MAQ113										0.00	0	0
MAQ11 On 10/12/2018 Spot Bond				100.22085		100.19525				0.00	0	0
Total MAQ114 SPOT										0.00	0	0
Total For MAQ114										0.00	0	0
MAQ11 On 15/03/2018 Spot Bond				98.30114		98.28092				0.00	0	0
Total MAQ115 SPOT										0.00	0	0
Total For MAQ115										0.00	0	0
MBF04 On 13/04/2018 Spot Bond				101.82578		101.80358				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				101.19198		101.16860				0.00	2,000,000,000	1,000,000,000
Total MBF046 SPOT										0.00	2,000,000,000	1,000,000,000
Total For MBF046										0.00	2,000,000,000	1,000,000,000
MBF04 On 07/06/2019 Spot Bond				100.94384		100.91828				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04 On 14/03/2019 Spot Bond				100.63131		100.60472				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05 On 17/05/2019 Spot Bond				101.03558		101.01056				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05: On 28/09/2019 Spot Bond				100.54167		100.52012				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				99.87802		99.85742				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				100.15741		100.13584				0.00	0	10,000,000
Total MBF055 SPOT										0.00	0	10,000,000
Total For MBF055										0.00	0	10,000,000
MBF05: On 28/08/2018 Spot Bond				100.50709		100.48288				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				100.55502		100.52976				0.00	0	1,233,500,000
Total MBF057 SPOT										0.00	0	1,233,500,000
Total For MBF057										0.00	0	1,233,500,000
MBP03: On 12/09/2019 Spot Bond				100.21245		100.18538				0.00	0	0
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0
MBP03: On 11/04/2020 Spot Bond				101.60401		101.58064				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03: On 26/05/2020 Spot Bond				100.55666		100.53152				0.00	0	0
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0
MBP03: On 02/11/2022 Spot Bond				101.12571		101.10192				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				101.18290		101.15966				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			8.79000	101.91471	8.83000	101.84154				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBSA01 SPOT									0.00	0	0
Total For MBSA01									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	102.88914	8.00000	102.86696			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			8.84000	101.69587	8.88000	101.62281			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	101.61050	8.91000	101.58617			0.00	0	0
Total MBSA02/R204 SPOT									0.00	0	0
Total For MBSA02/R204									0.00	0	0
MEFSA On 05/01/2019 Spot Bond				104.17945		104.15432			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond				104.34029		104.31412			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			8.81000	104.79800	8.85000	104.73421			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.84500	105.12727	9.90500	104.90310			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.02126		100.00000			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.76500	100.79860	9.83500	100.65978			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MMF10 On 15/12/2024 Spot Bond				100.15240		100.02696			0.00	0	0
Total MMF101 SPOT									0.00	0	0
Total For MMF101									0.00	0	0
MMF20 On 15/12/2024 Spot Bond				100.16431		100.03704			0.00	0	0
Total MMF201 SPOT									0.00	0	0
Total For MMF201									0.00	0	0
MMF30 On 15/12/2024 Spot Bond				100.20780		100.07380			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MMF301 SPOT										0.00	0	0
Total For MMF301										0.00	0	0
MMF40 On 15/12/2024 Spot Bond				100.20780		100.07380				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				99.67584		99.70683				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			10.02000	102.73254	10.08000	102.54206				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond				100.63112		100.60278				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			11.75000	101.75961	11.81000	101.43555				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			10.58500	104.82591	10.65500	104.54337				0.00	0	1,060,000,000
Total MMIG05 SPOT										0.00	0	1,060,000,000
Total For MMIG05										0.00	0	1,060,000,000
MMIG0 On 19/10/2028 Spot Bond				101.81691		101.79101				0.00	0	0
Total MMIG06 SPOT										0.00	0	0
Total For MMIG06										0.00	0	0
MTN06 On 13/07/2020 Spot Bond				102.12823		102.10277				0.00	0	700,000,000
Total MTN06 SPOT										0.00	0	700,000,000
Total For MTN06										0.00	0	700,000,000
MTN07 On 13/07/2022 Spot Bond				101.71266		101.68660				0.00	0	0
Total MTN07 SPOT										0.00	0	0
Total For MTN07										0.00	0	0
MTN08 On 11/10/2020 Spot Bond				101.70645		101.68156				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				101.74523		101.71978				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTN09 SPOT										0.00	0	0
Total For MTN09										0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MTN10 On 11/10/2024 Spot Bond				101.79352		101.76738				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				100.89250		100.86886				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				101.01930		100.99467				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				100.11652		100.09481				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				100.02482		99.99996				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond				108.58503		108.54436				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total N5G23U SPOT									0.00	0	0
Total For N5G23U									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.93500	94.32787	10.00500	94.04659			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			9.42000	100.18012	9.48000	100.02267			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NAM03 On 01/08/2023 Spot Bond			9.93500	104.38843	10.00500	104.06447			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			10.75000	102.70447	10.81000	102.34708			0.00	0	0
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			8.97000	100.42933	9.04000	100.22784		3,588,000,000,000.00	400,000,000	200,000,000	
Total NBK11A SPOT								3,588,000,000,000.00	400,000,000	200,000,000	
Total For NBK11A								3,588,000,000,000.00	400,000,000	200,000,000	
NBK12/ On 19/03/2021 Spot Bond			9.74500	101.38742	9.80500	101.19820		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	102.38292	9.38000	102.35700		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			9.73500	102.44782	9.80500	102.09949		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			9.22000	100.10675	9.28000	99.90543		0.00	0	0	
Total NBK14A SPOT								0.00	0	0	
Total For NBK14A								0.00	0	0	
NBK15/ On 11/02/2022 Spot Bond			9.77000	99.85817	9.83000	99.63598		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			10.20500	99.52157	10.26500	99.20323		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			10.19000	100.28625	10.25000	99.93063		0.00	0	1,120,000,000	

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 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			9.39500	100.20954	9.46500	100.03465				0.00	0	0
Total NBK18A SPOT										0.00	0	0
Total For NBK18A										0.00	0	0
NBK19/On 01/06/2022 Spot Bond			9.92000	99.53120	9.98000	99.29462				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			10.10000	102.01095	10.16000	101.64515				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20/On 25/06/2021 Spot Bond				98.24014		98.21939				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			10.38000	105.89595	10.44000	105.50501				0.00	0	40,000,000
Total NBK21A SPOT										0.00	0	40,000,000
Total For NBK21A										0.00	0	40,000,000
NBK22/On 19/11/2022 Spot Bond			10.07500	100.85325	10.14500	100.56005				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK22/On 12/02/2018 Spot Bond				100.96804		100.94569				0.00	0	1,000,000,000
Total NBK22B SPOT										0.00	0	1,000,000,000
Total For NBK22B										0.00	0	1,000,000,000
NBK23/On 19/11/2025 Spot Bond			10.05000	104.33535	10.11000	103.97820				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23/On 12/02/2020 Spot Bond				100.98488		100.96017				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24/On 19/11/2027 Spot Bond			10.35000	104.51991	10.41000	104.11610				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
NBK24/On 11/02/2022 Spot Bond				100.89830		100.87327				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25/On 17/02/2023 Spot Bond			9.97500	106.33237	10.04500	106.02270				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.89344		100.86729				0.00	0	10,000,000
Total NBK25B SPOT										0.00	0	10,000,000
Total For NBK25B										0.00	0	10,000,000
NBK26I On 10/05/2023 Spot Bond			100.00000	12.83933	100.00000	12.81060				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				102.15595		102.12871				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27I On 10/05/2026 Spot Bond			10.30000	105.93648	10.36000	105.56564				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				100.79410		100.50906				0.00	500,000,000	500,000,000
Total NBK27B SPOT										0.00	500,000,000	500,000,000
Total For NBK27B										0.00	500,000,000	500,000,000
NBK28I On 02/08/2023 Spot Bond			9.98500	103.91896	10.05500	103.59605				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28I On 19/11/2020 Spot Bond				100.73613		100.71060				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29I On 31/07/2026 Spot Bond			10.25000	105.46508	10.31000	105.09597				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK29I On 18/02/2019 Spot Bond				101.05678		101.03216				0.00	0	0
Total NBK29B SPOT										0.00	0	0
Total For NBK29B										0.00	0	0
NBK30I On 20/02/2024 Spot Bond			9.77500	102.38692	9.84500	102.04382				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				100.75708		100.73087				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.82203		100.79716				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK32I On 26/02/2019 Spot Bond				100.57278		100.54696				0.00	0	0
Total NBK32B SPOT										0.00	0	0
Total For NBK32B										0.00	0	0
NBK33I On 10/05/2019 Spot Bond				101.34549		101.09430				0.00	0	602,000,000
Total NBK33B SPOT										0.00	0	602,000,000
Total For NBK33B										0.00	0	602,000,000
NBK34I On 10/05/2021 Spot Bond				102.24262		102.21617				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond				101.01824		100.99196				0.00	600,000,000	300,000,000
Total NBK35B SPOT										0.00	600,000,000	300,000,000
Total For NBK35B										0.00	600,000,000	300,000,000
NBK36I On 10/05/2026 Spot Bond				101.04576		101.01879				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				101.43949		101.41581				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				101.18713		101.16216				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			8.39000	107.91420	8.43000	107.82484				0.00	0	24,850,000
Total NBK3A SPOT										0.00	0	24,850,000
Total For NBK3A										0.00	0	24,850,000
NBK3A On 09/09/2019 Spot Bond			100.00000	36.39170	100.00000	36.31028				0.00	0	0
Total NBK3A/R204 SPOT										0.00	0	0
Total For NBK3A/R204										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			11.52500	47.35904	11.58500	47.17065				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond				101.29797		101.27188				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond				101.08634		101.06160				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 NBK41B SPOT										0.00	0	1,000,000,000
Total For NBK41B										0.00	0	1,000,000,000
NBK42I On 21/02/2022 Spot Bond				100.88524		100.85936				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				100.75613		100.72983				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				101.58859		101.56320				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.02318		99.99990				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			10.69500	102.51793	10.75500	102.22053				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.02304		99.99990				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			10.73000	101.55937	10.79000	101.26402				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.02318		99.99990				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.02328		99.99979				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.02354		99.99978				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN9 On 02/03/2018 Spot Bond				100.60787		100.58400			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				101.72508		101.70082			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				99.95095		99.92776			0.00	0	0
Total NCLN94 SPOT									0.00	0	0
Total For NCLN94									0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				101.72525		101.70109			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				101.95797		101.93255			0.00	0	0
Total NED13 SPOT									0.00	0	0
Total For NED13									0.00	0	0
NED14 On 29/11/2018 Spot Bond				101.12468		101.09709			0.00	0	0
Total NED14 SPOT									0.00	0	0
Total For NED14									0.00	0	0
NED15 On 08/04/2019 Spot Bond			9.29000	103.53875	9.33000	103.46441		5,574,000,000,000.00	600,000,000	300,000,000	
Total NED15 SPOT								5,574,000,000,000.00	600,000,000	300,000,000	
Total For NED15								5,574,000,000,000.00	600,000,000	300,000,000	
NED16 On 08/04/2019 Spot Bond				102.57918		102.55350			0.00	0	0
Total NED16 SPOT									0.00	0	0
Total For NED16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED17 On 14/10/2019 Spot Bond				101.77370		101.74559			0.00	0	0
Total NED17 SPOT									0.00	0	0
Total For NED17									0.00	0	0
NED18 On 16/01/2020 Spot Bond				101.77287		101.74509			0.00	0	0
Total NED18 SPOT									0.00	0	0
Total For NED18									0.00	0	0
NED19 On 01/07/2020 Spot Bond				105.19379		105.16527			0.00	0	30,000,000
Total NED19 SPOT									0.00	0	30,000,000
Total For NED19									0.00	0	30,000,000
NED20 On 01/07/2020 Spot Bond			10.96500	106.00048	11.03500	105.81791			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				103.17161		103.12993			0.00	0	10,000,000
Total NEDT1A SPOT									0.00	0	10,000,000
Total For NEDT1A									0.00	0	10,000,000
NEDT1 On 26/11/2021 Spot Bond				101.63530		101.59584			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				100.75630		100.73234			0.00	0	0
Total NET51 SPOT									0.00	0	0
Total For NET51									0.00	0	0
NGL01 On 22/09/2021 Spot Bond				103.04096		103.00971			0.00	0	1,700,000,000
Total NGL01 SPOT									0.00	0	1,700,000,000
Total For NGL01									0.00	0	1,700,000,000
NGL02 On 15/03/2022 Spot Bond				100.94953		100.81881			0.00	0	10,000,000
Total NGL02 SPOT									0.00	0	10,000,000
Total For NGL02									0.00	0	10,000,000
NGL03 On 26/05/2022 Spot Bond				100.72147		100.68944			0.00	0	0
Total NGL03 SPOT									0.00	0	0
Total For NGL03									0.00	0	0
NGLT1 On 01/07/2022 Spot Bond				102.77432		102.73940			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	103.18500	10.00000	103.15800			0.00	0	0
Total NHM001/JIBAR SPOT									0.00	0	0
Total For NHM001/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NHM00 On 12/05/2021 Spot Bond			13.50000	101.41739	13.50000	101.38079			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				100.29161		100.26198			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			3.51000	121.93327	3.51000	121.90276			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			3.90000	118.90176	3.90000	118.87078			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			3.92000	164.14308	3.94000	163.81264			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			4.23000	159.75312	4.25000	159.43134			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			4.14000	100.40619	4.15000	100.22541			0.00	0	0
Total NILB17 SPOT									0.00	0	0
Total For NILB17									0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.81500	105.01207	8.88500	104.82700			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			9.44500	102.93622	9.51500	102.75824			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A17 On 22/05/2018 Spot Bond				100.65003		100.62543			0.00	0	0
Total NQ1A17 SPOT									0.00	0	0
Total For NQ1A17									0.00	0	0
NQ1A19 On 22/05/2018 Spot Bond				100.63630		100.61068			0.00	0	0
Total NQ1A19 SPOT									0.00	0	0
Total For NQ1A19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1A2 On 22/05/2019 Spot Bond				100.67156		100.64790				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				100.65423		100.62981				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				100.69723		100.67133				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond				100.71591		100.68935				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				100.65423		100.62981				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			9.64500	102.94638	9.71500	102.76825				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				100.69020		100.66537				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				100.71445		100.68795				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				100.66991		100.64495				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			9.84500	102.95656	9.91500	102.77825				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond				100.67775		100.65252				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				100.74809		100.72042				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1 On 22/05/2018 Spot Bond				100.70195		100.67671			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				100.82623		100.79585			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				100.69343		100.66766			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				100.77008		100.74297			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			8.57000	103.95836	8.61000	103.89786			0.00	0	0
Total NRA018 SPOT									0.00	0	0
Total For NRA018									0.00	0	0
NRA02: On 31/10/2022 Spot Bond			9.72000	111.31327	9.78000	111.04234			0.00	0	0
Total NRA022 SPOT									0.00	0	0
Total For NRA022									0.00	0	0
NRA02: On 31/05/2023 Spot Bond			3.77000	174.22956	3.77000	174.18456			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			11.45000	105.61018	11.51000	105.19674			0.00	0	6,240,000,000
Total NRA028 SPOT									0.00	0	6,240,000,000
Total For NRA028									0.00	0	6,240,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	12.84901	100.00000	12.82042			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				100.23215		100.21255			0.00	0	600,000,000
Total NTC16 SPOT									0.00	0	600,000,000
Total For NTC16									0.00	0	600,000,000
NTC18 On 27/02/2019 Spot Bond				100.91063		100.88522			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NTC19 On 27/07/2020 Spot Bond				101.34299		101.31796			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC20 On 27/07/2020 Spot Bond				101.76609		101.74176			0.00	0	0
Total NTC20 SPOT									0.00	0	0
Total For NTC20									0.00	0	0
NTC21 On 24/03/2022 Spot Bond				100.21123		100.18768			0.00	0	0
Total NTC21 SPOT									0.00	0	0
Total For NTC21									0.00	0	0
OMI01 On 22/11/2022 Spot Bond				100.77663		100.74938			0.00	0	0
Total OMI01 SPOT									0.00	0	0
Total For OMI01									0.00	0	0
OML02 On 27/11/2019 Spot Bond				101.08502		101.05741			0.00	0	21,000,000
Total OML02 SPOT									0.00	0	21,000,000
Total For OML02									0.00	0	21,000,000
OML03 On 27/11/2019 Spot Bond			9.96500	99.37935	10.03500	99.23306			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2020 Spot Bond				100.14799		100.12399			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			10.25000	101.51672	10.31000	101.37163			0.00	0	1,500,000,000
Total OML05 SPOT									0.00	0	1,500,000,000
Total For OML05									0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			10.91500	100.63839	10.98500	100.37899			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			11.80000	98.73540	11.86000	98.42530			0.00	0	1,000,000,000
Total OML07 SPOT									0.00	0	1,000,000,000
Total For OML07									0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond				101.38036		101.35083			0.00	0	0
Total OML08 SPOT									0.00	0	0
Total For OML08									0.00	0	0
OML09 On 14/09/2022 Spot Bond			10.90500	102.89679	10.97500	102.61329			0.00	0	1,000,000,000
Total OML09 SPOT									0.00	0	1,000,000,000
Total For OML09									0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.80000	100.79076	11.86000	100.46482			0.00	0	870,000,000
Total OML10 SPOT									0.00	0	870,000,000
Total For OML10									0.00	0	870,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBKJ11 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKJ1U SPOT									0.00	0	0
Total For PBKJ1U									0.00	0	0
PBKS11 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKS1U SPOT									0.00	0	0
Total For PBKS1U									0.00	0	0
PBKX11 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000		377,587,280,500,000.00	3,775,872,805	3,775,872,805	
Total PBKX1U SPOT								'7,587,280,500,000.00	3,775,872,805	3,775,872,805	
Total For PBKX1U								'7,587,280,500,000.00	3,775,872,805	3,775,872,805	
PBLS11 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBLS1U SPOT								0.00	0	0	
Total For PBLS1U								0.00	0	0	
PBLT11 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBLT1U SPOT								0.00	0	0	
Total For PBLT1U								0.00	0	0	
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBUC1U SPOT								0.00	0	0	
Total For PBUC1U								0.00	0	0	
PBUJ11 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBUJ1U SPOT								0.00	0	0	
Total For PBUJ1U								0.00	0	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	103.18500	10.00000	103.15800		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				100.28678		100.26006		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				101.03545		101.01155		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				100.22210		100.19394		0.00	0	0	
Total PMM38 SPOT								0.00	0	0	
Total For PMM38								0.00	0	0	
PMM39 On 04/09/2018 Spot Bond				100.39773		100.37171		0.00	0	0	
Total PMM39 SPOT								0.00	0	0	
Total For PMM39								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM40 On 04/09/2018 Spot Bond				100.39773		100.37171			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				100.97003		100.94774			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				100.52305		100.50097			0.00	0	0
Total PMM42 SPOT									0.00	0	0
Total For PMM42									0.00	0	0
PPC002 On 31/12/2018 Spot Bond				97.42872		99.51247			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC003 On 31/10/2019 Spot Bond				98.65440		98.62827			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PRE1A On 27/01/2018 Spot Bond				101.28151		101.25825			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				101.29652		101.27233			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				101.42481		101.39826			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				101.45463		101.42753			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				100.69336		100.66910			0.00	0	0
Total PRE2A1 SPOT									0.00	0	0
Total For PRE2A1									0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.72681		100.70147			0.00	0	0
Total PRE2A2 SPOT									0.00	0	0
Total For PRE2A2									0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.75606		100.72977			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE2B On 20/02/2022 Spot Bond				100.81451		100.78631			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond				100.82286		100.79439			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond				100.83120		100.80246			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.95000	109.44280	9.01000	109.02933		945,619,502,550,000.00	2,563,756,369,000	1,996,656,773,200	
Total R186 SPOT								15,619,502,550,000.00	563,756,369,000	396,656,773,200	
Total For R186								15,619,502,550,000.00	563,756,369,000	396,656,773,200	
R197 On 07/12/2023 Spot Bond			2.57000	292.72765	2.57000	292.66156		28,494,771,686,000.00	11,087,459,800	37,810,574,800	
Total R197 SPOT								28,494,771,686,000.00	11,087,459,800	37,810,574,800	
Total For R197								28,494,771,686,000.00	11,087,459,800	37,810,574,800	
R202 On 07/12/2033 Spot Bond			2.73000	233.13899	2.76000	232.21976		104,753,922,000.00	38,371,400	160,981,821,400	
Total R202 SPOT								104,753,922,000.00	38,371,400	160,981,821,400	
Total For R202								104,753,922,000.00	38,371,400	160,981,821,400	
R2023 On 28/02/2023 Spot Bond			8.33500	99.95426	8.40500	99.64614		752,309,946,919,000.00	330,211,151,400	681,848,161,300	
Total R2023 SPOT								752,309,946,919,000.00	330,211,151,400	681,848,161,300	
Total For R2023								752,309,946,919,000.00	330,211,151,400	681,848,161,300	
R2030 On 31/01/2030 Spot Bond			9.42000	92.96226	9.48000	92.54224		73,370,286,876,000.00	7,788,777,800	463,289,346,300	
Total R2030 SPOT								73,370,286,876,000.00	7,788,777,800	463,289,346,300	
Total For R2030								73,370,286,876,000.00	7,788,777,800	463,289,346,300	
R2032 On 31/03/2032 Spot Bond			9.58500	91.56655	9.64500	91.11715		013,211,220,257,000.00	105,708,004,200	483,958,238,800	
Total R2032 SPOT								13,211,220,257,000.00	105,708,004,200	483,958,238,800	
Total For R2032								13,211,220,257,000.00	105,708,004,200	483,958,238,800	
R2035 On 28/02/2035 Spot Bond			9.70500	95.84582	9.76000	95.39033		363,516,925,950,500.00	758,734,356,100	863,044,400,000	
Total R2035 SPOT								363,516,925,950,500.00	758,734,356,100	863,044,400,000	
Total For R2035								363,516,925,950,500.00	758,734,356,100	863,044,400,000	
R2037 On 31/01/2037 Spot Bond			9.79000	92.22942	9.85000	91.73761		409,888,277,092,000.00	348,303,194,800	456,375,628,900	
Total R2037 SPOT								19,888,277,092,000.00	348,303,194,800	456,375,628,900	
Total For R2037								19,888,277,092,000.00	348,303,194,800	456,375,628,900	
R204 On 21/12/2018 Spot Bond			7.39000	100.57778	7.43000	100.51970		104,351,013,919,000.00	420,074,562,100	818,431,485,000	
Total R204 SPOT								14,351,013,919,000.00	420,074,562,100	818,431,485,000	
Total For R204								14,351,013,919,000.00	420,074,562,100	818,431,485,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040 On 31/01/2040 Spot Bond			9.86500	95.75291	9.93000	95.18641			164,318,898,838,500.00	219,393,704,900	550,692,806,000
Total R2040 SPOT									164,318,898,838,500.00	219,393,704,900	550,692,806,000
Total For R2040									164,318,898,838,500.00	219,393,704,900	550,692,806,000
R2044 On 31/01/2044 Spot Bond			9.91000	92.61296	9.97000	92.08515			493,328,138,787,000.00	453,413,535,700	693,422,802,700
Total R2044 SPOT									493,328,138,787,000.00	453,413,535,700	693,422,802,700
Total For R2044									493,328,138,787,000.00	453,413,535,700	693,422,802,700
R2048 On 28/02/2048 Spot Bond			9.86500	91.99716	9.92500	91.45456			241,822,455,195,000.00	936,829,443,000	1,257,814,348,100
Total R2048 SPOT									241,822,455,195,000.00	936,829,443,000	1,257,814,348,100
Total For R2048									241,822,455,195,000.00	936,829,443,000	1,257,814,348,100
R207 On 15/01/2020 Spot Bond			7.76500	102.15764	7.83500	102.00580			286,321,991,472,500.00	294,439,406,500	651,455,545,300
Total R207 SPOT									286,321,991,472,500.00	294,439,406,500	651,455,545,300
Total For R207									286,321,991,472,500.00	294,439,406,500	651,455,545,300
R208 On 31/03/2021 Spot Bond			8.02000	97.90922	8.08000	97.72194			203,934,062,146,000.00	25,428,187,300	596,059,755,400
Total R208 SPOT									203,934,062,146,000.00	25,428,187,300	596,059,755,400
Total For R208									203,934,062,146,000.00	25,428,187,300	596,059,755,400
R209 On 31/03/2036 Spot Bond			9.64000	72.51741	9.70000	72.10305			503,280,182,352,000.00	674,614,126,800	1,249,692,721,300
Total R209 SPOT									503,280,182,352,000.00	674,614,126,800	1,249,692,721,300
Total For R209									503,280,182,352,000.00	674,614,126,800	1,249,692,721,300
R210 On 31/03/2028 Spot Bond			2.67000	183.30993	2.69000	182.94182			4,790,050,488,000.00	1,794,026,400	60,088,840,400
Total R210 SPOT									4,790,050,488,000.00	1,794,026,400	60,088,840,400
Total For R210									4,790,050,488,000.00	1,794,026,400	60,088,840,400
R212 On 31/01/2022 Spot Bond			2.53000	150.76213	2.53000	150.72835			55,504,860,400,000.00	21,938,680,000	111,771,792,500
Total R212 SPOT									55,504,860,400,000.00	21,938,680,000	111,771,792,500
Total For R212									55,504,860,400,000.00	21,938,680,000	111,771,792,500
R213 On 28/02/2031 Spot Bond			9.47500	83.72851	9.53500	83.32014			688,922,916,180,000.00	283,791,336,800	290,236,102,400
Total R213 SPOT									688,922,916,180,000.00	283,791,336,800	290,236,102,400
Total For R213									688,922,916,180,000.00	283,791,336,800	290,236,102,400
R214 On 28/02/2041 Spot Bond			9.81000	71.91264	9.87000	71.48560			184,922,361,368,000.00	120,787,192,800	685,560,357,000
Total R214 SPOT									184,922,361,368,000.00	120,787,192,800	685,560,357,000
Total For R214									184,922,361,368,000.00	120,787,192,800	685,560,357,000
RCG01 On 24/10/2019 Spot Bond				101.55190		101.52781			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				102.29593		102.26804			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
RDF02I 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
RDF03I 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
RDF04I On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF06U SPOT									0.00	0	0
Total For RDF06U									0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.41414		100.38876			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				101.66520		101.63855			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFB0 On 22/03/2019 Spot Bond				100.76289		100.74101			0.00	0	0
Total RDFB06 SPOT									0.00	0	0
Total For RDFB06									0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDFB06/JIBAR SPOT									0.00	0	0
Total For RDFB06/JIBAR									0.00	0	0
RDFB0 On 30/09/2019 Spot Bond				100.13710		100.11436			0.00	0	0
Total RDFB07 SPOT									0.00	0	0
Total For RDFB07									0.00	0	0
RDFB0 On 30/09/2021 Spot Bond				99.80061		99.77679			0.00	0	0
Total RDFB08 SPOT									0.00	0	0
Total For RDFB08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB0 On 02/12/2021 Spot Bond				100.42561		100.39839			0.00	0	0
Total RDFB09 SPOT									0.00	0	0
Total For RDFB09									0.00	0	0
RDFB10 On 27/03/2020 Spot Bond				100.02936		100.00695			0.00	0	300,000,000
Total RDFB10 SPOT									0.00	0	300,000,000
Total For RDFB10									0.00	0	300,000,000
RDFB11 On 27/03/2022 Spot Bond				99.86324		99.84020			0.00	0	0
Total RDFB11 SPOT									0.00	0	0
Total For RDFB11									0.00	0	0
RDFB12 On 27/11/2022 Spot Bond				100.57854		100.55209			0.00	0	0
Total RDFB12 SPOT									0.00	0	0
Total For RDFB12									0.00	0	0
RDFC3 On 04/06/2018 Spot Bond				100.38403		100.35882			0.00	44,000,000	22,000,000
Total RDFC38 SPOT									0.00	44,000,000	22,000,000
Total For RDFC38									0.00	44,000,000	22,000,000
RDFC39 On 27/07/2018 Spot Bond				101.21607		101.19337			0.00	0	0
Total RDFC39 SPOT									0.00	0	0
Total For RDFC39									0.00	0	0
RDFC40 On 23/03/2018 Spot Bond				99.97852		99.95705			0.00	0	0
Total RDFC40 SPOT									0.00	0	0
Total For RDFC40									0.00	0	0
RDFC41 On 05/10/2018 Spot Bond				101.68686		101.66474			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				100.77792		100.75167			0.00	0	0
Total REB01 SPOT									0.00	0	0
Total For REB01									0.00	0	0
REB01/JIBAR 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				100.74984		100.72292			0.00	0	0
Total REB02 SPOT									0.00	0	0
Total For REB02									0.00	0	0
REBC06 On 17/05/2018 Spot Bond				100.73598		100.71368			0.00	0	0
Total REBC06 SPOT									0.00	0	0
Total For REBC06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				102.42894		102.39700			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				102.56531		102.53155			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				103.10051		103.05961			0.00	0	0
Total RED203 SPOT									0.00	0	0
Total For RED203									0.00	0	0
RED20: On 05/01/2020 Spot Bond				102.53317		102.49982			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				103.10539		103.06775			0.00	0	0
Total RED205 SPOT									0.00	0	0
Total For RED205									0.00	0	0
RED30 On 16/09/2021 Spot Bond				100.03690		100.06003			0.00	0	0
Total RED301 SPOT									0.00	0	0
Total For RED301									0.00	0	0
RED40 On 26/11/2019 Spot Bond				100.73278		100.69607			0.00	0	0
Total RED401 SPOT									0.00	0	0
Total For RED401									0.00	0	0
RED50 On 05/12/2022 Spot Bond				100.56582		100.52984			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES04I 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				101.08403		101.05903			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				100.34447		100.31706			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				101.33771		101.31175			0.00	0	0
Total RES34 SPOT									0.00	0	0
Total For RES34									0.00	0	0
RES35 On 25/08/2021 Spot Bond				100.60202		100.57498			0.00	0	0
Total RES35 SPOT									0.00	0	0
Total For RES35									0.00	0	0
RES36 On 21/10/2019 Spot Bond				102.23496		102.21114			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				101.21812		101.19307			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				101.65186		101.62664			0.00	0	0
Total RES40 SPOT									0.00	0	0
Total For RES40									0.00	0	0
RES41 On 30/11/2022 Spot Bond				100.50677		100.48025			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
RMBI0€ 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			9.54000	102.84829	9.60000	102.65269		3,816,000,000,000.00		400,000,000	200,000,000
Total RW21 SPOT								3,816,000,000,000.00		400,000,000	200,000,000
Total For RW21								3,816,000,000,000.00		400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW23 On 10/12/2023 Spot Bond			10.01500	98.05211	10.08500	97.72170			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			11.17500	94.50418	11.23500	94.11818			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	103.18500	10.00000	103.15800			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK16 On 15/03/2018 Spot Bond				100.22215		100.09718			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				101.69301		101.66738			0.00	0	10,000,000
Total SBK17 SPOT									0.00	0	10,000,000
Total For SBK17									0.00	0	10,000,000
SBK18 On 24/10/2020 Spot Bond				103.13396		103.10752			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				101.47038		101.44463			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				103.23517		103.20539			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				102.22814		102.19954			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2020 Spot Bond				102.70847		102.67732			0.00	0	10,000,000
Total SBK22 SPOT									0.00	0	10,000,000
Total For SBK22									0.00	0	10,000,000
SBK23 On 28/05/2022 Spot Bond			11.13500	102.17399	11.20500	101.90141			0.00	0	2,060,000,000
Total SBK23 SPOT									0.00	0	2,060,000,000
Total For SBK23									0.00	0	2,060,000,000
SBK24 On 19/10/2020 Spot Bond				103.03205		103.00273			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond				105.66076		105.62787			0.00	0	10,000,000
Total SBK25 SPOT									0.00	0	10,000,000
Total For SBK25									0.00	0	10,000,000
SBK26 On 25/04/2021 Spot Bond			11.12000	104.96780	11.18000	104.76947			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBK9 On 10/04/2018 Spot Bond			8.39000	101.63029	8.43000	101.59545			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				100.39833		100.37768			0.00	500,000,000	500,000,000
Total SBS16 SPOT									0.00	500,000,000	500,000,000
Total For SBS16									0.00	500,000,000	500,000,000
SBS18 On 23/06/2021 Spot Bond				100.81795		100.79429			0.00	0	430,000,000
Total SBS18 SPOT									0.00	0	430,000,000
Total For SBS18									0.00	0	430,000,000
SBS19 On 23/06/2021 Spot Bond			8.90000	103.72887	8.96000	103.52278			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			10.10500	100.67331	10.16500	100.31277			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				102.87857		102.84606			0.00	0	20,000,000
Total SBS21 SPOT									0.00	0	20,000,000
Total For SBS21									0.00	0	20,000,000
SBS24 On 24/05/2019 Spot Bond				101.56481		101.53987			0.00	0	3,000,000
Total SBS24 SPOT									0.00	0	3,000,000
Total For SBS24									0.00	0	3,000,000
SBS25 On 24/05/2019 Spot Bond			8.28000	101.42840	8.32000	101.35250			0.00	0	0
Total SBS25 SPOT									0.00	0	0
Total For SBS25									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.58500	105.85318	9.65500	105.50126			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS29 On 12/06/2019 Spot Bond			8.38000	100.63264	8.42000	100.55526				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			10.28000	89.03536	10.34000	88.70391				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.20282		100.17682				0.00	0	0
Total SBS30 SPOT										0.00	0	0
Total For SBS30										0.00	0	0
SBS31 On 12/06/2027 Spot Bond			10.36500	96.78833	10.42500	96.41391				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.04273		100.02138				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			10.24500	101.86945	10.30500	101.55581				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				101.25502		101.23361				0.00	0	1,000,000,000
Total SBS35 SPOT										0.00	0	1,000,000,000
Total For SBS35										0.00	0	1,000,000,000
SBS36 On 29/01/2020 Spot Bond				101.59314		101.56956				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			8.41000	102.30472	8.48000	102.14980				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			9.93000	99.35257	9.99000	99.03422				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			10.93500	95.68893	10.99500	95.28796				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			9.15000	99.04475	9.21000	98.82914				0.00	0	580,000,000
Total SBS4 SPOT										0.00	0	580,000,000
Total For SBS4										0.00	0	580,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS40 On 12/11/2020 Spot Bond				101.78688		101.76166			0.00	0	850,000,000
Total SBS40 SPOT									0.00	0	850,000,000
Total For SBS40									0.00	0	850,000,000
SBS41 On 12/11/2022 Spot Bond			9.49000	102.93860	9.56000	102.64028			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			10.00000	104.56157	10.06000	104.20438			0.00	0	0
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0
SBS43 On 12/11/2027 Spot Bond			10.35000	104.01028	10.41000	103.60879			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS44 On 15/02/2019 Spot Bond				101.11146		101.08716			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				101.70982		101.65652			0.00	0	350,000,000
Total SBS45 SPOT									0.00	0	350,000,000
Total For SBS45									0.00	0	350,000,000
SBS46 On 15/02/2023 Spot Bond			9.52500	108.17633	9.59500	107.86140			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				101.65312		101.62599			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBS48 On 31/01/2020 Spot Bond				100.98251		100.95878			0.00	0	0
Total SBS48 SPOT									0.00	0	0
Total For SBS48									0.00	0	0
SBS49 On 31/01/2022 Spot Bond				101.17544		101.15113			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			9.43500	103.72202	9.50500	103.46194			0.00	0	0
Total SBS50 SPOT									0.00	0	0
Total For SBS50									0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.99000	102.81170	10.05000	102.51679			0.00	0	0
Total SBS51 SPOT									0.00	0	0
Total For SBS51									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS52 On 29/01/2030 Spot Bond				100.23922		100.21827			0.00	0	10,000,000
Total SBS52 SPOT									0.00	0	10,000,000
Total For SBS52									0.00	0	10,000,000
SBS53 On 03/05/2027 Spot Bond				100.64883		100.62481			0.00	0	1,071,000,000
Total SBS53 SPOT									0.00	0	1,071,000,000
Total For SBS53									0.00	0	1,071,000,000
SBS54 On 12/06/2020 Spot Bond				100.20881		100.18214			0.00	3,260,000,000	1,630,000,000
Total SBS54 SPOT									0.00	3,260,000,000	1,630,000,000
Total For SBS54									0.00	3,260,000,000	1,630,000,000
SBS55 On 12/06/2022 Spot Bond				100.58090		100.55294			0.00	0	0
Total SBS55 SPOT									0.00	0	0
Total For SBS55									0.00	0	0
SBS56 On 12/06/2022 Spot Bond			9.36500	98.72721	9.43500	98.45374			0.00	0	10,000,000,000
Total SBS56 SPOT									0.00	0	10,000,000,000
Total For SBS56									0.00	0	10,000,000,000
SBS57 On 12/06/2024 Spot Bond				100.41103		100.38285			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				99.49641		99.47039			0.00	0	180,000,000
Total SBS58 SPOT									0.00	0	180,000,000
Total For SBS58									0.00	0	180,000,000
SBS59 On 09/10/2020 Spot Bond				101.63536		101.61234			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			3.60000	277.65858	3.60000	277.58816		144,000,000,000.00		40,000,000	50,000,000
Total SBSI11 SPOT								144,000,000,000.00		40,000,000	50,000,000
Total For SBSI11								144,000,000,000.00		40,000,000	50,000,000
SBSI14 On 07/12/2033 Spot Bond			4.28000	193.08693	4.31000	192.34579			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				99.73357		102.84243			0.00	0	300,000,000
Total SBT101 SPOT									0.00	0	300,000,000
Total For SBT101									0.00	0	300,000,000
SBT102 On 30/09/2022 Spot Bond				99.73773		103.08054			0.00	0	0
Total SBT102 SPOT									0.00	0	0
Total For SBT102									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF2A2L On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0
SF2CU On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI004 On 20/01/2021 Spot Bond				102.46962		102.43441			0.00	0	0
Total SGI004 SPOT									0.00	0	0
Total For SGI004									0.00	0	0
SGI005 On 10/07/2021 Spot Bond				102.46975		102.43454			0.00	0	0
Total SGI005 SPOT									0.00	0	0
Total For SGI005									0.00	0	0
SGI006 On 11/07/2022 Spot Bond				102.24243		102.20991			0.00	0	0
Total SGI006 SPOT									0.00	0	0
Total For SGI006									0.00	0	0
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	103.18500	10.00000	103.15800			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				90.70821		90.67703			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				96.93969		96.90254			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				89.77445		89.74994			0.00	0	0
Total SHS24 SPOT									0.00	0	0
Total For SHS24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS25 On 29/06/2020 Spot Bond			14.47000	90.27102	14.53000	90.12115			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				99.81299		99.78928			0.00	0	0
Total SHS26 SPOT									0.00	0	0
Total For SHS26									0.00	0	0
SHS28 On 15/04/2018 Spot Bond				99.97203		99.93182			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				91.85083		91.82316			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				87.98961		87.98192			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				91.78257		91.75688			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				91.89690		91.88387			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				82.11389		82.11237			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			8.52500	103.11559	8.56500	103.06713			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				101.22210		101.19486			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				100.87140		100.84567			0.00	0	0
Total SLRA1 SPOT									0.00	0	0
Total For SLRA1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLRA2 On 15/08/2021 Spot Bond				100.89552		100.86910			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				100.37336		100.34836			0.00	0	0
Total SLRA3 SPOT									0.00	0	0
Total For SLRA3									0.00	0	0
SLRA4 On 15/11/2022 Spot Bond				100.38372		100.35805			0.00	0	0
Total SLRA4 SPOT									0.00	0	0
Total For SLRA4									0.00	0	0
SLRB1 On 15/08/2019 Spot Bond				100.91034		100.88351			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				100.91981		100.89271			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				100.40423		100.37721			0.00	0	0
Total SLRB3 SPOT									0.00	0	0
Total For SLRB3									0.00	0	0
SLRB4 On 15/11/2022 Spot Bond				100.40639		100.37924			0.00	0	0
Total SLRB4 SPOT									0.00	0	0
Total For SLRB4									0.00	0	0
SLRC1 On 15/08/2019 Spot Bond				100.98911		100.96007			0.00	0	0
Total SLRC1 SPOT									0.00	0	0
Total For SLRC1									0.00	0	0
SLRC2 On 15/08/2021 Spot Bond				101.00914		100.97954			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				100.42194		100.39376			0.00	0	0
Total SLRC3 SPOT									0.00	0	0
Total For SLRC3									0.00	0	0
SLRC4 On 15/11/2022 Spot Bond				100.43112		100.40236			0.00	0	0
Total SLRC4 SPOT									0.00	0	0
Total For SLRC4									0.00	0	0
SNT02 On 12/04/2021 Spot Bond				101.82210		101.79516			0.00	0	0
Total SNT02 SPOT									0.00	0	0
Total For SNT02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SNT03 On 12/04/2023 Spot Bond			10.88500	105.72481	10.95500	105.41131			0.00	0	1,550,000,000
Total SNT03 SPOT									0.00	0	1,550,000,000
Total For SNT03									0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond				100.32996		100.30542			0.00	0	2,200,000,000
Total SNT04 SPOT									0.00	0	2,200,000,000
Total For SNT04									0.00	0	2,200,000,000
SPDA10 On 21/08/2021 Spot Bond				101.47551		101.44859			0.00	0	0
Total SPDA10 SPOT									0.00	0	0
Total For SPDA10									0.00	0	0
SPDA11 On 21/08/2020 Spot Bond				100.70917		100.68361			0.00	0	0
Total SPDA11 SPOT									0.00	0	0
Total For SPDA11									0.00	0	0
SPDA12 On 21/08/2022 Spot Bond				100.72283		100.69681			0.00	0	0
Total SPDA12 SPOT									0.00	0	0
Total For SPDA12									0.00	0	0
SPDA6 On 21/08/2019 Spot Bond				100.70519		100.67977			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				100.91528		100.88972			0.00	0	0
Total SPDA7 SPOT									0.00	0	0
Total For SPDA7									0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				100.71344		100.68901			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				100.71977		100.69386			0.00	0	0
Total SPDA9 SPOT									0.00	0	0
Total For SPDA9									0.00	0	0
SPG002 On 09/09/2019 Spot Bond				100.26171		100.23266			0.00	0	0
Total SPG002 SPOT									0.00	0	0
Total For SPG002									0.00	0	0
SPG003 On 31/10/2019 Spot Bond				101.30504		101.27881			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				101.64949		101.62603			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA06 On 16/04/2020 Spot Bond			9.72000	98.06578	9.78000	97.92076			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			9.59000	93.67803	9.65000	93.49668			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			9.59000	93.67803	9.65000	93.49668			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			4.06500	117.64494	4.06500	117.61376			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			10.45000	100.28717	10.51000	99.91473			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			11.34500	72.77797	11.40500	72.43956			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN02 On 21/01/2019 Spot Bond				101.42237		101.39799			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0
SSN02 On 16/01/2019 Spot Bond				101.52136		101.49745			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0
SSN02 On 25/09/2019 Spot Bond				99.85947		99.83577			0.00	0	0
Total SSN027 SPOT									0.00	0	0
Total For SSN027									0.00	0	0
SSN02 On 07/12/2023 Spot Bond				100.40073		100.36929			0.00	0	0
Total SSN029 SPOT									0.00	0	0
Total For SSN029									0.00	0	0
SSN03 On 17/03/2020 Spot Bond				100.07352		100.04900			0.00	0	0
Total SSN033 SPOT									0.00	0	0
Total For SSN033									0.00	0	0
SSN03 On 02/06/2020 Spot Bond				100.43252		100.40490			0.00	0	0
Total SSN034 SPOT									0.00	0	0
Total For SSN034									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN03: On 17/11/2020 Spot Bond				100.84747		100.82069			0.00	0	0
Total SSN035 SPOT									0.00	0	0
Total For SSN035									0.00	0	0
SSN03: On 01/06/2021 Spot Bond				100.53562		100.50663			0.00	0	0
Total SSN037 SPOT									0.00	0	0
Total For SSN037									0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	103.82315	9.55000	103.79683			0.00	0	0
Total SSN038 SPOT									0.00	0	0
Total For SSN038									0.00	0	0
SSN04: On 13/10/2023 Spot Bond				101.67501		101.64951			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			9.73500	102.09097	9.80500	101.75894			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				95.67670		95.67670			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			4.27000	98.50035	4.28000	98.32639			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				101.04437		101.01829			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				100.81101		100.78754			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				101.31742		101.29080			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				101.74657		101.72230			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				104.11875		104.09625			0.00	0	0
Total SSN048 SPOT									0.00	0	0
Total For SSN048									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN049 On 30/09/2027 Spot Bond				99.32723		104.62322			0.00	0	0
Total SSN049 SPOT									0.00	0	0
Total For SSN049									0.00	0	0
SSN050 On 08/12/2023 Spot Bond			3.60000	277.56350	3.60000	277.48445			0.00	0	0
Total SSN050 SPOT									0.00	0	0
Total For SSN050									0.00	0	0
SSN051 On 26/09/2018 Spot Bond				101.86066		101.83903			0.00	0	0
Total SSN051 SPOT									0.00	0	0
Total For SSN051									0.00	0	0
SSN052 On 26/10/2020 Spot Bond				101.26725		101.24416			0.00	0	0
Total SSN052 SPOT									0.00	0	0
Total For SSN052									0.00	0	0
SSN053 On 26/10/2020 Spot Bond			8.07200	102.04641	8.13200	101.87348			0.00	0	0
Total SSN053 SPOT									0.00	0	0
Total For SSN053									0.00	0	0
SSN054 On 26/10/2022 Spot Bond				101.35851		101.33377			0.00	0	0
Total SSN054 SPOT									0.00	0	0
Total For SSN054									0.00	0	0
SSN055 On 03/11/2022 Spot Bond				101.16180		101.13664			0.00	0	0
Total SSN055 SPOT									0.00	0	0
Total For SSN055									0.00	0	0
SSN056 On 13/12/2027 Spot Bond				101.25581		101.23176			0.00	0	0
Total SSN056 SPOT									0.00	0	0
Total For SSN056									0.00	0	0
SSN057 On 19/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SSN057 SPOT									0.00	0	0
Total For SSN057									0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.90000	97.19854	9.96000	96.86306			0.00	0	0
Total SZ25 SPOT									0.00	0	0
Total For SZ25									0.00	0	0
T12A10 On 21/08/2019 Spot Bond				100.70113		100.67585			0.00	0	0
Total T12A10 SPOT									0.00	0	0
Total For T12A10									0.00	0	0
T12A11 On 21/08/2019 Spot Bond				101.19003		101.16427			0.00	0	0
Total T12A11 SPOT									0.00	0	0
Total For T12A11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T12A12 On 21/08/2019 Spot Bond			9.41500	102.38849	9.48500	102.25725			0.00	0	0
Total T12A12 SPOT									0.00	0	0
Total For T12A12									0.00	0	0
T13A10 On 21/08/2018 Spot Bond				101.10266		101.07832			0.00	0	0
Total T13A10 SPOT									0.00	0	0
Total For T13A10									0.00	0	0
T13A11 On 21/08/2020 Spot Bond				100.72301		100.69826			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			9.31500	106.01301	9.38500	105.82188			0.00	0	0
Total T13A12 SPOT									0.00	0	0
Total For T13A12									0.00	0	0
T13A13 On 21/08/2018 Spot Bond				100.66553		100.64272			0.00	0	0
Total T13A13 SPOT									0.00	0	0
Total For T13A13									0.00	0	0
T13A14 On 21/08/2018 Spot Bond				100.81474		100.79176			0.00	0	0
Total T13A14 SPOT									0.00	0	0
Total For T13A14									0.00	0	0
T13A15 On 21/08/2020 Spot Bond				100.72142		100.69672			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			9.41500	105.46081	9.48500	105.27031			0.00	0	0
Total T13A16 SPOT									0.00	0	0
Total For T13A16									0.00	0	0
T13A18 On 21/08/2018 Spot Bond				100.71735		100.69152			0.00	0	0
Total T13A18 SPOT									0.00	0	0
Total For T13A18									0.00	0	0
T13A19 On 21/08/2020 Spot Bond				100.46869		100.44219			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			9.36500	104.07176	9.43500	103.88286			0.00	0	0
Total T13A20 SPOT									0.00	0	0
Total For T13A20									0.00	0	0
T14A10 On 21/11/2019 Spot Bond				100.71324		100.68754			0.00	0	0
Total T14A10 SPOT									0.00	0	0
Total For T14A10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T14A11 On 21/11/2021 Spot Bond				100.72925		100.70301			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	100.74420	9.15000	100.71932			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				100.32004		100.29647			0.00	0	0
Total T15OM1 SPOT									0.00	0	0
Total For T15OM1									0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.63011		100.60564			0.00	0	0
Total TFS117 SPOT									0.00	0	0
Total For TFS117									0.00	0	0
TFS123 On 20/03/2019 Spot Bond				99.78730		99.76603			0.00	0	0
Total TFS123 SPOT									0.00	0	0
Total For TFS123									0.00	0	0
TFS135 On 06/07/2018 Spot Bond				102.02887		102.00695			0.00	0	0
Total TFS135 SPOT									0.00	0	0
Total For TFS135									0.00	0	0
TFS136 On 06/07/2020 Spot Bond				101.77496		101.75107			0.00	0	0
Total TFS136 SPOT									0.00	0	0
Total For TFS136									0.00	0	0
TFS139 On 27/05/2019 Spot Bond				101.27407		101.24915			0.00	0	0
Total TFS139 SPOT									0.00	0	0
Total For TFS139									0.00	0	0
TFS141 On 28/10/2019 Spot Bond				101.20418		101.18053			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				101.24648		101.22201			0.00	0	0
Total TFS142 SPOT									0.00	0	0
Total For TFS142									0.00	0	0
TFS144 On 20/03/2020 Spot Bond				100.02125		100.00001			0.00	0	0
Total TFS144 SPOT									0.00	0	0
Total For TFS144									0.00	0	0
TFS145 On 20/03/2022 Spot Bond				100.02180		99.99986			0.00	0	0
Total TFS145 SPOT									0.00	0	0
Total For TFS145									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS14€ On 25/04/2018 Spot Bond				101.07743		101.05430				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				101.55829		101.53509				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				101.60027		101.57645				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond				101.15537		101.13202				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS15C On 16/11/2018 Spot Bond				100.73789		100.71448				0.00	0	0
Total TFS150 SPOT										0.00	0	0
Total For TFS150										0.00	0	0
TFS151 On 30/11/2020 Spot Bond				100.48173		100.45670				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				101.50954		101.48584				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	103.68867	8.73000	103.66460				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A5 On 18/07/2018 Spot Bond				101.73189		101.70944				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			8.89000	103.08519	8.93000	103.03877				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A8 On 18/07/2018 Spot Bond				101.60431		101.58126				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11B1 On 18/07/2018 Spot Bond				101.72616		101.70185				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				101.56879		101.54415				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2018 Spot Bond				101.56182		101.53729				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2018 Spot Bond				101.74121		101.71384				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2018 Spot Bond				101.73425		101.70698				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2018 Spot Bond				101.67330		101.64700				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2018 Spot Bond				102.28382		102.24781				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2018 Spot Bond				102.29077		102.25464				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2018 Spot Bond				102.25602		102.22045				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond				100.69303		100.66801				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.71329		100.68760				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			9.36500	102.72168	9.43500	102.59024				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12A On 21/08/2019 Spot Bond				100.70113		100.67585			0.00	0	0
Total TH12A4 SPOT									0.00	0	0
Total For TH12A4									0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.72950		100.70326			0.00	0	0
Total TH12A5 SPOT									0.00	0	0
Total For TH12A5									0.00	0	0
TH12A On 21/08/2019 Spot Bond			9.27500	101.69704	9.34500	101.56659			0.00	0	0
Total TH12A6 SPOT									0.00	0	0
Total For TH12A6									0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.69708		100.67193			0.00	0	0
Total TH12A7 SPOT									0.00	0	0
Total For TH12A7									0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.72950		100.70326			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			9.38500	101.10833	9.45500	100.97822			0.00	0	0
Total TH12A9 SPOT									0.00	0	0
Total For TH12A9									0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.76594		100.73848			0.00	0	0
Total TH12B1 SPOT									0.00	0	0
Total For TH12B1									0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.76594		100.73848			0.00	0	0
Total TH12B2 SPOT									0.00	0	0
Total For TH12B2									0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.76594		100.73848			0.00	0	0
Total TH12B3 SPOT									0.00	0	0
Total For TH12B3									0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.76594		100.73848			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				102.05041		102.02203			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				102.05041		102.02203			0.00	0	0
Total TH12C2 SPOT									0.00	0	0
Total For TH12C2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12C: On 21/08/2019 Spot Bond				100.83067		100.80104				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.82986		100.80026				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				101.09276		101.05433				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				101.07807		101.03962				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				101.18101		101.14267				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				101.08794		101.04967				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.68249		100.65783				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.70033		100.67507				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A: On 21/08/2020 Spot Bond				101.08180		101.05556				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			9.51500	102.61532	9.58500	102.42809				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.68330		100.65861				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.95801		100.93371				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13A7 On 21/08/2020 Spot Bond				100.19631		100.16995				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A8 On 21/08/2020 Spot Bond			9.40500	103.68808	9.47500	103.49962				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A9 On 21/08/2018 Spot Bond				100.84952		100.82526				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				100.76583		100.73837				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				100.76664		100.73916				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				100.76523		100.73905				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond				100.74930		100.72366				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond				100.76340		100.73603				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				100.82243		100.79307				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond				100.82889		100.79932				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond				100.80499		100.77746				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond				100.82088		100.79281				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13C! On 21/08/2020 Spot Bond				100.86686		100.83601			0.00	0	0
Total TH13C5 SPOT									0.00	0	0
Total For TH13C5									0.00	0	0
TH13D On 21/08/2020 Spot Bond				101.08839		101.05009			0.00	0	0
Total TH13D1 SPOT									0.00	0	0
Total For TH13D1									0.00	0	0
TH13D On 21/08/2020 Spot Bond				101.08839		101.05009			0.00	0	0
Total TH13D2 SPOT									0.00	0	0
Total For TH13D2									0.00	0	0
TH13D On 21/08/2020 Spot Bond				101.08147		101.04456			0.00	0	0
Total TH13D3 SPOT									0.00	0	0
Total For TH13D3									0.00	0	0
TH13D On 21/08/2020 Spot Bond				101.06969		101.03318			0.00	0	0
Total TH13D4 SPOT									0.00	0	0
Total For TH13D4									0.00	0	0
TH13D On 21/08/2020 Spot Bond				101.10446		101.06562			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				100.97950		100.95387			0.00	0	70,000,000
Total TH14A2 SPOT									0.00	0	70,000,000
Total For TH14A2									0.00	0	70,000,000
TH14A On 21/11/2021 Spot Bond				100.74057		100.71395			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			9.56000	102.54471	9.62000	102.32395			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				100.64836		100.62485			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				101.23876		101.21345			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				100.73410		100.70770			0.00	0	0
Total TH14A7 SPOT									0.00	0	0
Total For TH14A7									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH14A On 21/11/2021 Spot Bond			9.51000	100.24667	9.57000	100.02913			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				100.65819		100.63434			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				100.78986		100.76159			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				100.76563		100.73816			0.00	0	0
Total TH14B2 SPOT									0.00	0	0
Total For TH14B2									0.00	0	0
TH14B On 21/11/2021 Spot Bond				100.75593		100.72879			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				100.83023		100.80059			0.00	0	0
Total TH14C1 SPOT									0.00	0	0
Total For TH14C1									0.00	0	0
TH14C On 21/11/2021 Spot Bond				100.81409		100.78499			0.00	0	0
Total TH14C2 SPOT									0.00	0	0
Total For TH14C2									0.00	0	0
TH14C On 21/11/2021 Spot Bond				100.80440		100.77563			0.00	0	0
Total TH14C3 SPOT									0.00	0	0
Total For TH14C3									0.00	0	0
TH14D On 21/11/2021 Spot Bond				101.07171		101.03394			0.00	0	0
Total TH14D1 SPOT									0.00	0	0
Total For TH14D1									0.00	0	0
TH14D On 21/11/2021 Spot Bond				101.05485		101.01765			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				101.03155		100.99513			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				100.34479		100.31946			0.00	0	0
Total TH15A1 SPOT									0.00	0	0
Total For TH15A1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH15A: On 21/11/2022 Spot Bond				100.35258		100.32670			0.00	0	0
Total TH15A2 SPOT									0.00	0	0
Total For TH15A2									0.00	0	0
TH15A: On 21/11/2022 Spot Bond			9.82000	100.40753	9.82000	100.37836			0.00	0	0
Total TH15A3 SPOT									0.00	0	0
Total For TH15A3									0.00	0	0
TH15B: On 21/11/2022 Spot Bond				100.36101		100.33455			0.00	0	0
Total TH15B1 SPOT									0.00	0	0
Total For TH15B1									0.00	0	0
TH15C: On 21/11/2022 Spot Bond				100.37903		100.35130			0.00	0	0
Total TH15C1 SPOT									0.00	0	0
Total For TH15C1									0.00	0	0
TH15D: On 21/11/2022 Spot Bond				100.49061		100.45506			0.00	0	0
Total TH15D1 SPOT									0.00	0	0
Total For TH15D1									0.00	0	0
TH9A1: On 18/07/2019 Spot Bond				102.11002		102.08674			0.00	2,000,000,000	1,000,000,000
Total TH9A12 SPOT									0.00	2,000,000,000	1,000,000,000
Total For TH9A12									0.00	2,000,000,000	1,000,000,000
THE9B: On 18/07/2019 Spot Bond				101.63149		101.60586			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				103.58247		103.55543			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				102.34458		102.30759			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			9.11500	98.98709	9.18500	98.83622		7,292,000,000,000.00		800,000,000	400,000,000
Total TL20 SPOT								7,292,000,000,000.00		800,000,000	400,000,000
Total For TL20								7,292,000,000,000.00		800,000,000	400,000,000
TL20/R: On 22/02/2020 Spot Bond			100.00000	31.49704	100.00000	31.43729			0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	103.18500	10.00000	103.15800			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond				100.40371		100.37734				0.00	0	0
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond				100.39165		100.36458				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			9.52500	100.84145	9.59500	100.55806				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			10.05500	100.50274	10.12500	100.14551				0.00	0	0
Total TL25 SPOT										0.00	0	0
Total For TL25										0.00	0	0
TL26 On 25/11/2024 Spot Bond				100.67145		100.64413				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				99.97929		99.95845				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				101.89197		101.87095				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			9.33000	105.49600	9.39000	105.32469				0.00	0	62,109,800,000
Total TN20 SPOT										0.00	0	62,109,800,000
Total For TN20										0.00	0	62,109,800,000
TN20/R On 17/09/2020 Spot Bond			100.00000	22.71085	100.00000	22.66003				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	16.11150	100.00000	16.07544				0.00	0	0
Total TN21U SPOT										0.00	0	0
Total For TN21U										0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.89500	105.27893	9.96500	104.93713				0.00	0	17,245,300,000
Total TN23 SPOT										0.00	0	17,245,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TN23									0.00	0	17,245,300,000
TN23/R On 06/11/2023 Spot Bond			100.00000	12.70589	100.00000	12.67746			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			10.75000	96.75800	10.81000	96.43598			0.00	0	26,580,000,000
Total TN25 SPOT									0.00	0	26,580,000,000
Total For TN25									0.00	0	26,580,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	12.66623	100.00000	12.63835			0.00	0	0
Total TN25/R186 SPOT									0.00	0	0
Total For TN25/R186									0.00	0	0
TN27 On 14/11/2027 Spot Bond			10.85000	89.23402	10.91000	88.87889			0.00	0	7,000,000,000
Total TN27 SPOT									0.00	0	7,000,000,000
Total For TN27									0.00	0	7,000,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	9.69887	100.00000	9.67717			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			11.49000	95.51643	11.55000	95.11005			0.00	0	10,700,000,000
Total TN30 SPOT									0.00	0	10,700,000,000
Total For TN30									0.00	0	10,700,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	121.88081	8.00000	121.85455			0.00	0	0
Total TN30/R2030 SPOT									0.00	0	0
Total For TN30/R2030									0.00	0	0
TN40 On 09/10/2040 Spot Bond			11.91000	93.07561	11.97000	92.61642			0.00	0	6,500,000,000
Total TN40 SPOT									0.00	0	6,500,000,000
Total For TN40									0.00	0	6,500,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	102.12217	10.75000	102.09280			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.75431		100.72953			0.00	0	0
Total TNF18 SPOT									0.00	0	0
Total For TNF18									0.00	0	0
TORQ1 On 15/08/2018 Spot Bond				100.99496		100.96576			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				102.23922		102.21114			0.00	0	0
Total TORQ3 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TORQ3										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				101.13990		101.10662				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				100.85875		100.83336				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				100.87823		100.85230				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				100.90743		100.88068				0.00	0	0
Total TORQ9 SPOT										0.00	0	0
Total For TORQ9										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	103.18500	10.00000	103.15800				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				101.87956		101.85746				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				101.81987		101.79677				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0: On 30/11/2018 Spot Bond				100.86775		100.84282				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			9.52000	100.50241	9.58000	100.32572				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				100.16796		100.14071				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				100.17556		100.14721				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			9.66500	100.19446	9.73500	99.99089				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRA2A3										0.00	0	0
TRA2A: On 14/12/2018 Spot Bond				100.16815		100.14087				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				100.17556		100.14721				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			9.46500	100.75496	9.53500	100.55058				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond				100.16217		100.13209				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond				100.19238		100.16163				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond				100.21196		100.17840				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond				100.21941		100.18478				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D: On 14/12/2020 Spot Bond				100.26762		100.22609				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D: On 14/12/2020 Spot Bond				100.26762		100.22609				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A: On 14/11/2018 Spot Bond				100.92491		100.90177				0.00	0	0
Total TRA3A1 SPOT										0.00	0	0
Total For TRA3A1										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond				101.01182		100.98663				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond				101.03747		101.01168				0.00	200,000,000	400,000,000
Total TRA3A3 SPOT										0.00	200,000,000	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 TRA3A3										0.00	200,000,000	400,000,000
TRA3B On 14/11/2022 Spot Bond				101.20430		101.17457				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				100.18660		100.15867				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond				100.65792		100.62993				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2019 Spot Bond				100.17853		100.14978				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				102.11980		102.08978				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				102.26453		102.22629				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TSE01U									0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSE03U SPOT									0.00	0	0
Total For TSE03U									0.00	0	0
TSP221 On 26/04/2018 Spot Bond				97.28713		97.26560			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				96.98146		96.95990			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				96.68856		96.66706			0.00	0	0
Total TSP224 SPOT									0.00	0	0
Total For TSP224									0.00	0	0
TSP226 On 07/06/2018 Spot Bond				96.41833		96.39701			0.00	0	0
Total TSP226 SPOT									0.00	0	0
Total For TSP226									0.00	0	0
TSP227 On 21/06/2018 Spot Bond				96.12148		96.10028			0.00	0	0
Total TSP227 SPOT									0.00	0	0
Total For TSP227									0.00	0	0
TTO01L On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TTO01U SPOT									0.00	0	0
Total For TTO01U									0.00	0	0
TUHF0 On 26/01/2020 Spot Bond				101.57871		101.54998			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				101.49240		101.47196			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				101.41724		101.39670			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				101.35526		101.33473			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				101.21152		101.19099			0.00	0	0
Total TWC253 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC253										0.00	0	0
TWC25 On 29/01/2018 Spot Bond				101.21152		101.19099				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				100.84584		100.82521				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				100.76332		100.74268				0.00	0	0
Total TWC256 SPOT										0.00	0	0
Total For TWC256										0.00	0	0
TWC25 On 28/02/2018 Spot Bond				100.43582		100.41507				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			9.52000	106.40896	9.58000	106.21618				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.92000	105.26153	10.98000	104.90651				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA1U On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA2U On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJA3U On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA3U SPOT										0.00	0	0
Total For VCJA3U										0.00	0	0
VCJB1U On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2U On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3U On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC21 On 06/03/2018 Spot Bond				102.25795		102.23664				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				99.82843		99.80701				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				99.94915		99.92776				0.00	0	0
Total VKE05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				101.25002		101.22735				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.31605		100.28882				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond				100.11328		100.09048				0.00	0	0
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VKE09 On 08/07/2020 Spot Bond				101.73319		101.70893				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond				101.76504		101.74032				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VPA09U										0.00	0	0
VPB03I 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
VPB04I 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
VPB05I On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06I 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
VPB07I 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
VPB08I On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09I On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VR711I 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
VRI712 On 11/12/2018 Spot Bond				100.21677		100.19157				0.00	0	0
Total VRI712 SPOT										0.00	0	0
Total For VRI712										0.00	0	0
WHL01 On 10/10/2020 Spot Bond				101.75017		101.72631				0.00	0	650,000,000
Total WHL01 SPOT										0.00	0	650,000,000
Total For WHL01										0.00	0	650,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL01U SPOT										0.00	0	0
Total For WHL01U										0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL02U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			3.11000	254.76513	3.11000	254.70410				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP3 On 28/05/2019 Spot Bond			7.95000	101.96141	7.99000	101.88551				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			8.40500	101.84829	8.47500	101.67244				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.77000	101.23107	8.83000	101.03159				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	15.08348	100.00000	15.04974				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			7.33500	88.00680	7.37500	87.92901				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										70,240,572,297,103,500.007,666,023,345,805	104,604,352,079	
Total for SPOT :										70,240,572,297,103,500.00	666,023,345,805	104,604,352,079
Total Futures										70 240 573 272 326 800.00	666,023,355,436	104,605,378,987
Total Options										5 824 361.18	2,838	119,581
Grand Total:										70,240,573,278,151,200.00	666,023,358,274	104,605,498,568