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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/02/2018

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 01/02/2018 Bond Future			10.69000	79.00353	10.69000	79.00353			0.00	0	0
ES33 On 03/05/2018 Bond Future			10.73414	77.00148	10.73531	76.99436			0.00	0	9,466
ES33 On 02/08/2018 Bond Future			10.83246	78.42603	10.83368	78.41873			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 03/05/2018 Bond Future	11.21	Call			2,808.84000	2.80884	2,815,960		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			2,866.34000	2.86634	2,873,460		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			2,751.27000	2.75127	2,758,390		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	11.15	Call			1,859.96000	1.85996	1,867,260		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.15	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Call			1,917.65000	1.91765	1,924,950		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Call			1,802.21000	1.80221	1,809,510		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ES33									0.00	0	9,466
ES42 On 01/02/2018 Bond Future			10.86500	82.31336	10.86500	82.31336			0.00	0	0
ES42 On 03/05/2018 Bond Future			10.90821	79.94942	10.90931	79.94174			0.00	0	7,957
ES42 On 02/08/2018 Bond Future			11.00365	81.42826	11.00479	81.42042			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			129.89538	129.89538	129.89538	129.89538			0.00	0	0
I2025 On 03/05/2018 Bond Future			131.82979	131.82979	131.84231	131.84231			0.00	0	1,033
I2025 On 02/08/2018 Bond Future			132.89661	132.89661	132.90917	132.90917			0.00	0	0
Total I2025 Future									0.00	0	1,033
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			1,377.69000	1.37769	1,390,210		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			1,357.69000	1.35769	1,370,210		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			1,367.69000	1.36769	1,380,210		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			3,750.83000	3.75083	3,763,390		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			3,760.83000	3.76083	3,773,390		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			3,740.83000	3.74083	3,753,390		0.00	0	0
Total I2025 Option									0.00	0	0
Total For I2025									0.00	0	1,033
I2029 On 01/02/2018 Bond Future			99.90297	99.90297	99.90297	99.90297			0.00	0	0
I2029 On 03/05/2018 Bond Future			100.10168	100.10168	100.11080	100.11080			0.00	0	1,370
I2029 On 02/08/2018 Bond Future			101.95978	101.95978	101.96903	101.96903			0.00	0	0
Total I2029 Future									0.00	0	1,370
Total For I2029									0.00	0	1,370
I2033 On 01/02/2018 Bond Future			103.80367	103.80367	103.80367	103.80367			0.00	0	0
I2033 On 03/05/2018 Bond Future			102.99893	102.99893	103.00804	103.00804			0.00	0	6,055
I2033 On 02/08/2018 Bond Future			104.91086	104.91086	104.92008	104.92008			0.00	0	0
Total I2033 Future									0.00	0	6,055
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			4,681.96000	4.68196	4,691,070		0.00	0	0
I2033 On 03/05/2018 Bond Future	107.70	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 03/05/2018 Bond Future	107.70	Put			4,691.96000	4.69196	4,701,070		0.00	0	0
I2033 On 03/05/2018 Bond Future	107.71	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 03/05/2018 Bond Future	107.71	Put			4,701.96000	4.70196	4,711,070		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033	On	02/08/2018	Bond Future	109.94	Put			5,019.92000	5.01992	5,029,140		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.92	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.92	Put			4,999.92000	4.99992	5,009,140		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			5,009.92000	5.00992	5,019,140		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	6,055
I2038	On	01/02/2018	Bond Future			123.91632	123.91632	123.91632	123.91632			0.00	0	0
I2038	On	03/05/2018	Bond Future			124.58921	124.58921	124.20823	124.20823			0.00	0	8,991
I2038	On	02/08/2018	Bond Future			125.34902	125.34902	124.96089	124.96089			0.00	0	0
Total I2038 Future												0.00	0	8,991
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			8,081.77000	8.08177	7,700,790		0.00	0	0
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			8,061.77000	8.06177	7,680,790		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			8,071.77000	8.07177	7,690,790		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Put			9,579.11000	9.57911	9,190,980		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Put			9,589.11000	9.58911	9,200,980		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Put			9,569.11000	9.56911	9,180,980		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	8,991
I2046	On	01/02/2018	Bond Future			119.00701	119.00701	119.00701	119.00701			0.00	0	0
I2046	On	03/05/2018	Bond Future			116.88254	116.88254	116.89232	116.89232			0.00	0	10,874
I2046	On	02/08/2018	Bond Future			119.05196	119.05196	119.06202	119.06202			0.00	0	0
Total I2046 Future												0.00	0	10,874
I2046	On	03/05/2018	Bond Future	127.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Put			11,047.68000	11.04768	11,057,460		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Put			11,057.68000	11.05768	11,067,460		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Put			11,037.68000	11.03768	11,047,460		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			9,717.98000	9.71798	9,728,040		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			9,727.98000	9.72798	9,738,040		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			9,707.98000	9.70798	9,718,040		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	10,874
I2050	On	01/02/2018	Bond Future			123.83116	123.83116	123.83116	123.83116			0.00	0	0
I2050	On	03/05/2018	Bond Future			124.18489	124.18489	124.19525	124.19525			0.00	0	9,738
I2050	On	02/08/2018	Bond Future			124.75712	124.75712	124.76754	124.76754			0.00	0	0
Total I2050 Future												0.00	0	9,738
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			11,424.75000	11.42475	11,435,110		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			11,434.75000	11.43475	11,445,110		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			11,414.75000	11.41475	11,425,110		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			12,762.46000	12.76246	12,772,880		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			12,772.46000	12.77246	12,782,880		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			12,752.46000	12.75246	12,762,880		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	9,738
R186	On	01/02/2018	Bond Future			8.48500	113.72017	8.48500	113.72017		7.61	0.00	0	0
R186	On	03/05/2018	Bond Future			8.51313	115.92468	8.51365	115.92131		7.87	25,619,354.28	221	179,580
R186	On	02/08/2018	Bond Future			8.55787	112.76914	8.55844	112.76554		8.33	0.00	0	782
R186	On	01/11/2018	Bond Future			8.59805	114.89516	8.59852	114.89226		8.26	0.00	0	0
Total R186 Future												25,619,354.28	221	180,362
R186	On	03/05/2018	Bond Future	8.40	Call			1,446.41000	1.44641	1,437,710	7.91	0.00	0	4,745
R186	On	03/05/2018	Bond Future	9.72	Put			115.50000	0.11550	112,220	8.65	0.00	0	10,640
R186	On	03/05/2018	Bond Future	8.70	Call			2,467.01000	2.46701	2,459,040	8.03	0.00	0	0
R186	On	03/05/2018	Bond Future	8.70	Put			1,266.44000	1.26644	1,255,100	8.03	0.00	0	3,500
R186	On	03/05/2018	Bond Future	8.85	Call			3,098.37000	3.09837	3,091,310	8.15	0.00	0	0
R186	On	03/05/2018	Bond Future	8.85	Put			943.71000	0.94371	933,280	8.15	0.00	0	4,745
R186	On	03/05/2018	Bond Future	8.40	Put			2,187.02000	2.18702	2,174,950	7.91	0.00	0	0
R186	On	03/05/2018	Bond Future	10.14	Put			28.64000	0.02864	27,460	8.65	0.00	0	0
R186	On	03/05/2018	Bond Future	8.00	Put			4,025.97000	4.02597	4,015,260	8.08	0.00	0	0
R186	On	03/05/2018	Bond Future	8.00	Call			626.96000	0.62696	619,620	8.08	0.00	0	4,745
R186	On	03/05/2018	Bond Future	8.69	Put			1,290.65000	1.29065	1,279,270	8.02	0.00	0	0
R186	On	03/05/2018	Bond Future	8.69	Call			2,427.23000	2.42723	2,419,220	8.02	0.00	0	0
R186	On	03/05/2018	Bond Future	9.72	Call			7,594.89000	7.59489	7,594,980	8.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2018	Bond Future	9.75	Put			105.33000	0.10533	102,250	8.65	0.00	0	3,200
R186	On	03/05/2018	Bond Future	9.19	Put			454.98000	0.45498	447,360	8.41	0.00	0	0
R186	On	03/05/2018	Bond Future	9.19	Call			4,732.42000	4.73242	4,728,170	8.41	0.00	0	0
R186	On	03/05/2018	Bond Future	9.30	Put			353.39000	0.35339	346,730	8.49	0.00	0	0
R186	On	03/05/2018	Bond Future	9.30	Call			5,305.97000	5.30597	5,302,680	8.49	0.00	0	1,120
R186	On	03/05/2018	Bond Future	10.14	Call			9,956.12000	9.95612	9,958,310	8.65	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			817.63000	0.81763	807,720	8.20	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			3,459.97000	3.45997	3,453,500	8.21	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			800.89000	0.80089	791,050	8.21	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			3,368.11000	3.36811	3,361,490	8.19	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			834.85000	0.83485	824,860	8.19	0.00	0	0
R186	On	03/05/2018	Bond Future	9.75	Call			7,762.16000	7.76216	7,762,450	8.65	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			3,413.82000	3.41382	3,407,280	8.20	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Call			2,328.75000	2.32875	2,323,090	8.35	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Put			2,953.87000	2.95387	2,944,610	8.35	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Put			3,776.46000	3.77646	3,767,080	8.44	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Call			1,802.34000	1.80234	1,796,560	8.44	0.00	0	1,470
R186	On	02/08/2018	Bond Future	7.50	Put			7,579.37000	7.57937	7,571,480	8.74	0.00	0	0
R186	On	02/08/2018	Bond Future	7.50	Call			610.70000	0.61070	606,410	8.74	0.00	0	1,470
R186	On	02/08/2018	Bond Future	8.47	Call			2,356.01000	2.35601	2,350,370	8.34	0.00	0	0
R186	On	02/08/2018	Bond Future	8.47	Put			2,917.42000	2.91742	2,908,180	8.34	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Call			2,383.81000	2.38381	2,378,180	8.34	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Put			2,881.56000	2.88156	2,872,330	8.34	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Call			5,207.41000	5.20741	5,203,640	8.55	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Put			1,932.41000	1.93241	1,925,740	8.55	0.00	0	5,000
R186	On	01/11/2018	Bond Future	7.96	Put			5,813.92000	5.81392	5,806,270	8.56	0.00	0	0
R186	On	01/11/2018	Bond Future	7.96	Call			1,782.73000	1.78273	1,777,980	8.56	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.54	Put			3,471.75000	3.47175	3,464,180	8.34	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Call			3,055.50000	3.05550	3,050,810	8.35	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Put			3,753.71000	3.75371	3,746,070	8.37	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Put			3,541.18000	3.54118	3,533,590	8.35	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Call			2,895.03000	2.89503	2,890,290	8.37	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.53	Call			3,082.69000	3.08269	3,078,010	8.35	0.00	0	0
R186	On	01/11/2018	Bond Future	8.53	Put			3,506.36000	3.50636	3,498,780	8.35	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Call			3,110.04000	3.11004	3,105,370	8.34	0.00	0	0
Total R186 Option												0.00	0	50,635
Total For R186												25,619,354.28	221	230,997
R197	On	01/02/2018	Bond Future			296.73582	296.73582	296.73582	296.73582			0.00	0	0
R197	On	03/05/2018	Bond Future			301.21715	301.21715	301.24611	301.24611			0.00	0	2,388
Total R197 Future												0.00	0	2,388

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			3,203.89000	3.20389	3,232,850		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			3,213.89000	3.21389	3,242,850		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			3,193.89000	3.19389	3,222,850		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	2,388
R202	On	01/02/2018	Bond Future			234.78653	234.78653	234.78653	234.78653		4.66	0.00	0	0
R202	On	03/05/2018	Bond Future			236.14686	236.14686	236.16753	236.16753		4.60	0.00	0	23,050
Total R202 Future												0.00	0	23,050
R202	On	03/05/2018	Bond Future	247.48	Call			55.93000	0.05593	53,440	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			11,368.40000	11.36840	11,386,580	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Call			55.68000	0.05568	53,200	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			11,378.15000	11.37815	11,396,340	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			56.18000	0.05618	53,680	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			11,358.65000	11.35865	11,376,820	4.91	0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	23,050
R2023	On	01/02/2018	Bond Future			7.77000	103.31370	7.77000	103.31370		4.73	0.00	0	0
R2023	On	03/05/2018	Bond Future			7.77638	101.33159	7.77139	101.35131		4.83	202,967,174.77	2,003	66,216
Total R2023 Future												202,967,174.77	2,003	66,216
R2023	On	03/05/2018	Bond Future	8.28	Call			2,285.15000	2.28515	2,265,390	5.07	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			299.49000	0.29949	299,450	5.07	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			2,316.17000	2.31617	2,296,370	5.08	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			291.96000	0.29196	291,880	5.08	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			2,254.41000	2.25441	2,234,700	5.07	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			307.32000	0.30732	307,330	5.07	0.00	0	0
R2023	On	03/05/2018	Bond Future	9.19	Call			5,434.56000	5.43456	5,414,550	5.29	0.00	0	0
R2023	On	03/05/2018	Bond Future	9.19	Put			15.25000	0.01525	14,960	5.29	0.00	0	2,500
Total R2023 Option												0.00	0	2,500
Total For R2023												202,967,174.77	2,003	68,716
R2030	On	01/02/2018	Bond Future			9.00000	92.88770	9.00000	92.88770		12.71	0.00	0	0
R2030	On	03/05/2018	Bond Future			9.02665	94.78506	9.02726	94.78092		11.92	0.00	0	93,070
R2030	On	02/08/2018	Bond Future			9.08191	92.53308	9.08256	92.52874		12.16	0.00	0	127
Total R2030 Future												0.00	0	93,197
R2030	On	03/05/2018	Bond Future	9.51	Put			972.03000	0.97203	960,110	12.20	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Call			4,077.41000	4.07741	4,069,480	12.18	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Put			1,007.00000	1.00700	994,930	12.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	03/05/2018	Bond Future	9.50	Call			4,124.61000	4.12461	4,116,760	12.19	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Put			989.38000	0.98938	977,390	12.19	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Call			4,172.01000	4.17201	4,164,230	12.20	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Call			4,536.97000	4.53697	4,531,320	12.38	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Put			2,064.24000	2.06424	2,054,250	12.38	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Call			4,578.47000	4.57847	4,572,860	12.39	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Put			2,041.45000	2.04145	2,031,500	12.39	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.91	Call			2,655.39000	2.65539	2,648,470	12.35	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.50	Call			4,704.12000	4.70412	4,698,600	12.42	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Call			4,495.38000	4.49538	4,489,700	12.37	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.50	Put			1,974.61000	1.97461	1,964,750	12.42	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.45	Put			2,086.99000	2.08699	2,076,970	12.37	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Put			5,637.90000	5.63790	5,626,700	12.57	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Call			1,708.48000	1.70848	1,701,620	12.57	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	8.91	Put			3,816.56000	3.81656	3,805,300	12.35	0.00	0	0
Total R2030 Option												0.00	0	23,550
Total For R2030												0.00	0	116,747
R2032	On	01/02/2018	Bond Future			9.21000	95.39750	9.21000	95.39750		10.96	0.00	0	0
R2032	On	03/05/2018	Bond Future			9.23232	93.23691	9.23295	93.23229		11.95	0.00	0	62,948
R2032	On	02/08/2018	Bond Future			9.28633	94.96180	9.28701	94.95689		12.19	0.00	0	2
Total R2032 Future												0.00	0	62,950
R2032	On	03/05/2018	Bond Future	9.71	Call			4,321.53000	4.32153	4,314,360	12.45	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			920.10000	0.92010	908,310	12.45	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			4,373.21000	4.37321	4,366,140	12.46	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			902.39000	0.90239	890,700	12.46	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Call			4,270.22000	4.27022	4,262,960	12.44	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			938.25000	0.93825	926,370	12.44	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Call			4,823.03000	4.82303	4,817,430	12.64	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Put			2,116.08000	2.11608	2,105,570	12.64	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Call			4,867.91000	4.86791	4,862,340	12.65	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Put			2,091.80000	2.09180	2,081,320	12.65	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Call			4,778.07000	4.77807	4,772,430	12.63	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Put			2,140.36000	2.14036	2,129,810	12.63	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	62,950
R2035	On	01/02/2018	Bond Future			9.40000	99.46734	9.40000	99.46734		15.38	0.00	0	0
R2035	On	03/05/2018	Bond Future			9.40720	97.18900	9.40273	97.22516		14.29	0.00	0	60,929
R2035	On	02/08/2018	Bond Future			9.46168	98.98717	9.45708	99.02391		14.66	0.00	0	3
Total R2035 Future												0.00	0	60,932
R2035	On	03/05/2018	Bond Future	9.90	Put			1,277.46000	1.27746	1,273,620	15.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	03/05/2018	Bond Future	9.91	Call			5,232.54000	5.23254	5,192,490	15.14	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Put			1,256.52000	1.25652	1,252,630	15.14	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Call			5,122.54000	5.12254	5,082,600	15.12	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Put			1,298.53000	1.29853	1,294,750	15.12	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Call			5,177.52000	5.17752	5,137,520	15.13	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Call			3,952.00000	3.95200	3,921,820	14.71	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Put			4,168.67000	4.16867	4,175,230	14.71	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Call			3,987.93000	3.98793	3,957,640	14.70	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Put			4,124.50000	4.12450	4,130,950	14.70	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Call			3,916.01000	3.91601	3,885,930	14.71	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Put			4,212.88000	4.21288	4,219,540	14.71	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	60,932
R2037	On	01/02/2018	Bond Future			9.49000	91.50033	9.49000	91.50033		12.97	0.00	0	0
R2037	On	03/05/2018	Bond Future			9.50034	93.57424	9.49584	93.61068		13.59	94,322,833.92	1,008	43,874
R2037	On	02/08/2018	Bond Future			9.55932	91.04952	9.55469	91.08654		14.54	0.00	0	731
Total R2037 Future												94,322,833.92	1,008	44,605
R2037	On	03/05/2018	Bond Future	9.99	Put			1,050.72000	1.05072	1,048,090	14.17	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			4,810.83000	4.81083	4,771,870	14.15	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			1,090.73000	1.09073	1,088,210	14.15	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			4,866.51000	4.86651	4,827,490	14.16	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			1,070.49000	1.07049	1,067,910	14.16	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			4,922.55000	4.92255	4,883,480	14.17	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Call			5,549.78000	5.54978	5,515,710	15.10	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Put			2,394.48000	2.39448	2,397,430	15.10	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Call			5,598.96000	5.59896	5,564,810	15.11	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Put			2,367.96000	2.36796	2,370,830	15.11	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Call			5,500.53000	5.50053	5,466,540	15.09	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Put			2,421.03000	2.42103	2,424,060	15.09	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												94,322,833.92	1,008	44,605
R204	On	01/02/2018	Bond Future			7.06000	101.80040	7.06000	101.80040		0.49	0.00	0	0
R204	On	03/05/2018	Bond Future			6.91802	103.66714	6.90965	103.67219		0.51	0.00	0	22,580
Total R204 Future												0.00	0	22,580
R204	On	03/05/2018	Bond Future	7.09	Call			167.54000	0.16754	163,660	0.52	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			58.89000	0.05889	60,060	0.52	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			171.73000	0.17173	167,810	0.52	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			57.06000	0.05706	58,190	0.52	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			163.40000	0.16340	159,560	0.52	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			60.77000	0.06077	61,980	0.52	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R204 Option										0.00	0	0
Total For R204										0.00	0	22,580
R2040 On 01/02/2018 Bond Future			9.59000	94.77832	9.59000	94.77832		13.54		0.00	0	0
R2040 On 03/05/2018 Bond Future			9.59086	97.02911	9.59152	97.02338		14.19		0.00	0	34,590
R2040 On 02/08/2018 Bond Future			9.65037	94.31798	9.65106	94.31206		15.20		0.00	0	420
Total R2040 Future										0.00	0	35,010
R2040 On 03/05/2018 Bond Future	10.00	Put			1,311.79000	1.31179	1,296,530	14.49		0.00	0	0
R2040 On 03/05/2018 Bond Future	10.00	Call			4,751.31000	4.75131	4,741,780	14.49		0.00	0	1,500
R2040 On 03/05/2018 Bond Future	9.00	Put			6,297.50000	6.29750	6,280,770	14.67		0.00	0	0
R2040 On 03/05/2018 Bond Future	9.00	Call			933.92000	0.93392	922,920	14.67		0.00	0	1,500
R2040 On 03/05/2018 Bond Future	10.07	Call			5,161.37000	5.16137	5,152,580	14.57		0.00	0	0
R2040 On 03/05/2018 Bond Future	10.07	Put			1,152.76000	1.15276	1,138,240	14.57		0.00	0	0
R2040 On 03/05/2018 Bond Future	10.08	Call			5,220.89000	5.22089	5,212,200	14.59		0.00	0	0
R2040 On 03/05/2018 Bond Future	10.08	Put			1,131.45000	1.13145	1,117,030	14.59		0.00	0	0
R2040 On 03/05/2018 Bond Future	10.06	Call			5,102.09000	5.10209	5,093,180	14.56		0.00	0	0
R2040 On 03/05/2018 Bond Future	10.06	Put			1,174.42000	1.17442	1,159,780	14.56		0.00	0	0
R2040 On 02/08/2018 Bond Future	10.05	Put			2,572.97000	2.57297	2,560,210	15.57		0.00	0	0
R2040 On 02/08/2018 Bond Future	10.03	Call			5,790.37000	5.79037	5,783,450	15.55		0.00	0	0
R2040 On 02/08/2018 Bond Future	10.03	Put			2,631.00000	2.63100	2,618,160	15.55		0.00	0	0
R2040 On 02/08/2018 Bond Future	10.04	Call			5,842.26000	5.84226	5,835,370	15.56		0.00	0	0
R2040 On 02/08/2018 Bond Future	10.04	Put			2,601.85000	2.60185	2,589,040	15.56		0.00	0	0
R2040 On 02/08/2018 Bond Future	10.05	Call			5,894.31000	5.89431	5,887,470	15.57		0.00	0	0
Total R2040 Option										0.00	0	3,000
Total For R2040										0.00	0	38,010
R2044 On 01/02/2018 Bond Future			9.61500	91.92945	9.61500	91.92945		14.21		0.00	0	0
R2044 On 03/05/2018 Bond Future			9.61391	94.13508	9.61969	94.08411		14.91	70,601,310.00		750	23,196
R2044 On 02/08/2018 Bond Future			9.67124	91.49558	9.67721	91.44354		15.99	0.00		0	0
Total R2044 Future									70,601,310.00		750	23,196
R2044 On 03/05/2018 Bond Future	10.10	Put			1,181.80000	1.18180	1,155,100	15.36		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.11	Call			5,315.47000	5.31547	5,340,020	15.37		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.11	Put			1,160.25000	1.16025	1,133,830	15.37		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.09	Call			5,195.72000	5.19572	5,219,710	15.35		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.09	Put			1,203.70000	1.20370	1,176,720	15.35		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.10	Call			5,255.48000	5.25548	5,279,750	15.36		0.00	0	0
R2044 On 02/08/2018 Bond Future	10.06	Call			5,917.96000	5.91796	5,940,630	16.39		0.00	0	0
R2044 On 02/08/2018 Bond Future	10.06	Put			2,682.93000	2.68293	2,653,560	16.39		0.00	0	0
R2044 On 02/08/2018 Bond Future	10.07	Call			5,970.44000	5.97044	5,993,290	16.40		0.00	0	0
R2044 On 02/08/2018 Bond Future	10.07	Put			2,653.51000	2.65351	2,624,320	16.40		0.00	0	0
R2044 On 02/08/2018 Bond Future	10.05	Call			5,865.41000	5.86541	5,887,910	16.38		0.00	0	0
R2044 On 02/08/2018 Bond Future	10.05	Put			2,712.40000	2.71240	2,682,860	16.38		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2044 Option										0.00	0	0
Total For R2044										70,601,310.00	750	23,196
R2048 On 01/02/2018 Bond Future			9.58500	95.64287	9.58500	95.64287		14.04		0.00	0	0
R2048 On 03/05/2018 Bond Future			9.57874	93.49655	9.58451	93.44405		15.45		0.00	0	99,399
Total R2048 Future										0.00	0	99,399
R2048 On 03/05/2018 Bond Future	10.06	Call			5,370.26000	5.37026	5,395,260	15.86		0.00	0	0
R2048 On 03/05/2018 Bond Future	10.06	Put			1,217.87000	1.21787	1,190,370	15.86		0.00	0	0
R2048 On 03/05/2018 Bond Future	10.07	Call			5,431.69000	5.43169	5,456,980	15.87		0.00	0	0
R2048 On 03/05/2018 Bond Future	10.07	Put			1,195.54000	1.19554	1,168,330	15.87		0.00	0	0
R2048 On 03/05/2018 Bond Future	10.05	Call			5,308.90000	5.30890	5,333,610	15.85		0.00	0	0
R2048 On 03/05/2018 Bond Future	10.05	Put			1,240.41000	1.24041	1,212,620	15.85		0.00	0	0
Total R2048 Option										0.00	0	0
Total For R2048										0.00	0	99,399
R207 On 01/02/2018 Bond Future			7.07500	100.74591	7.07500	100.74591		1.40		0.00	0	0
R207 On 03/05/2018 Bond Future			6.99797	102.64324	6.99749	102.64399		1.39		0.00	0	47,558
Total R207 Future										0.00	0	47,558
R207 On 03/05/2018 Bond Future	7.57	Call			932.90000	0.93290	931,460	1.45		0.00	0	0
R207 On 03/05/2018 Bond Future	7.57	Put			37.97000	0.03797	37,280	1.45		0.00	0	0
R207 On 03/05/2018 Bond Future	7.58	Call			946.96000	0.94696	945,520	1.46		0.00	0	0
R207 On 03/05/2018 Bond Future	7.58	Put			36.49000	0.03649	35,800	1.46		0.00	0	0
R207 On 03/05/2018 Bond Future	7.56	Call			918.90000	0.91890	917,440	1.45		0.00	0	0
R207 On 03/05/2018 Bond Future	7.56	Put			39.51000	0.03951	38,800	1.45		0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	47,558
R208 On 01/02/2018 Bond Future			7.36500	100.68038	7.36500	100.68038		2.44		0.00	0	0
R208 On 03/05/2018 Bond Future			7.33545	99.18788	7.32996	99.20186		2.61		0.00	0	33,406
Total R208 Future										0.00	0	33,406
R208 On 03/05/2018 Bond Future	7.77	Call			1,251.91000	1.25191	1,238,580	2.69		0.00	0	0
R208 On 03/05/2018 Bond Future	7.77	Put			139.78000	0.13978	140,430	2.69		0.00	0	0
R208 On 03/05/2018 Bond Future	7.78	Call			1,272.39000	1.27239	1,259,030	2.69		0.00	0	0
R208 On 03/05/2018 Bond Future	7.78	Put			135.17000	0.13517	135,790	2.69		0.00	0	0
R208 On 03/05/2018 Bond Future	7.79	Call			1,293.12000	1.29312	1,279,710	2.69		0.00	0	0
R208 On 03/05/2018 Bond Future	7.79	Put			130.82000	0.13082	131,390	2.69		0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	33,406
R209 On 01/02/2018 Bond Future			9.39500	75.05206	9.39500	75.05206		13.12		0.00	0	0
R209 On 03/05/2018 Bond Future			9.39351	73.64582	9.39410	73.64180		14.37	10,604,998.08		144	79,692
R209 On 02/08/2018 Bond Future			9.44335	75.00829	9.44397	75.00410		14.74		0.00	0	835
R209 On 01/11/2018 Bond Future			9.49180	73.27348	9.49236	73.26973		15.47		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R209 Future												10,604,998.08	144	80,527
R209	On	03/05/2018	Bond Future	9.85	Call			3,925.46000	3.92546	3,918,270	14.81	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			911.75000	0.91175	900,540	14.81	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			3,972.32000	3.97232	3,965,210	14.83	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			894.60000	0.89460	883,470	14.83	0.00	0	0
R209	On	03/05/2018	Bond Future	9.47	Call			2,324.07000	2.32407	2,314,510	14.39	0.00	0	0
R209	On	03/05/2018	Bond Future	10.22	Put			435.69000	0.43569	427,790	15.28	0.00	0	435
R209	On	03/05/2018	Bond Future	9.75	Put			1,099.93000	1.09993	1,087,930	14.69	0.00	0	0
R209	On	03/05/2018	Bond Future	9.75	Call			3,468.66000	3.46866	3,460,680	14.69	0.00	0	435
R209	On	03/05/2018	Bond Future	9.84	Put			929.30000	0.92930	918,010	14.80	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Call			4,645.85000	4.64585	4,639,970	15.00	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Put			681.05000	0.68105	671,150	15.00	0.00	0	11,067
R209	On	03/05/2018	Bond Future	9.77	Call			3,558.36000	3.55836	3,550,520	14.72	0.00	0	0
R209	On	03/05/2018	Bond Future	9.77	Put			1,059.93000	1.05993	1,048,070	14.72	0.00	0	250
R209	On	03/05/2018	Bond Future	10.22	Call			5,760.71000	5.76071	5,756,830	15.28	0.00	0	0
R209	On	03/05/2018	Bond Future	9.47	Put			1,809.12000	1.80912	1,795,540	14.39	0.00	0	250
R209	On	03/05/2018	Bond Future	10.73	Call			8,458.27000	8.45827	8,458,560	15.64	0.00	0	0
R209	On	03/05/2018	Bond Future	10.73	Put			131.55000	0.13155	127,820	15.64	0.00	0	435
R209	On	03/05/2018	Bond Future	9.19	Put			2,891.26000	2.89126	2,877,150	14.58	0.00	0	0
R209	On	03/05/2018	Bond Future	9.19	Call			1,479.43000	1.47943	1,469,340	14.58	0.00	0	250
R209	On	03/05/2018	Bond Future	9.84	Call			3,878.91000	3.87891	3,871,640	14.80	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Put			2,424.55000	2.42455	2,414,310	14.94	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Call			3,861.98000	3.86198	3,855,930	14.94	0.00	0	435
R209	On	02/08/2018	Bond Future	10.38	Call			6,985.81000	6.98581	6,982,370	15.83	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Put			1,050.58000	1.05058	1,042,950	15.83	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Call			9,140.18000	9.14018	9,138,980	15.98	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Put			1,025.50000	1.02550	1,017,960	15.86	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Put			550.80000	0.55080	545,410	15.98	0.00	0	435
R209	On	02/08/2018	Bond Future	10.21	Call			6,200.51000	6.20051	6,196,350	15.62	0.00	0	0
R209	On	02/08/2018	Bond Future	10.21	Put			1,288.22000	1.28822	1,279,870	15.62	0.00	0	435
R209	On	02/08/2018	Bond Future	10.39	Call			7,032.72000	7.03272	7,029,330	15.84	0.00	0	0
R209	On	02/08/2018	Bond Future	10.39	Put			1,038.04000	1.03804	1,030,460	15.84	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Call			7,079.55000	7.07955	7,076,200	15.86	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			72,381.85000	72.38185	72,385,600	16.73	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	16.73	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			4,469.85000	4.46985	4,460,650	15.58	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			3,440.58000	3.44058	3,435,130	15.58	0.00	0	255
R209	On	01/11/2018	Bond Future	1016.00	Call			72,381.86000	72.38186	72,385,610	16.73	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	16.73	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			72,381.86000	72.38186	72,385,610	16.73	0.00	0	0

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	1016.01	Put			0.00000	0.00000	0,000	16.73	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			8,216.89000	8.21689	8,213,840	16.73	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			1,508.81000	1.50881	1,502,010	16.73	0.00	0	255
R209	On	01/11/2018	Bond Future	9.94	Call			5,559.59000	5.55959	5,554,990	16.03	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			2,655.21000	2.65521	2,646,860	16.03	0.00	0	255
Total R209 Option												0.00	0	15,192
Total For R209												10,604,998.08	144	95,719
R210	On	01/02/2018	Bond Future			185.63130	185.63130	185.63130	185.63130			0.00	0	0
R210	On	03/05/2018	Bond Future			185.75170	185.75170	185.76904	185.76904			0.00	0	2,159
Total R210 Future												0.00	0	2,159
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			5,680.96000	5.68096	5,698,300		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			5,690.96000	5.69096	5,708,300		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			5,670.96000	5.67096	5,688,300		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			151.02808	151.02808	151.02808	151.02808			0.00	0	0
R212	On	03/05/2018	Bond Future			153.45373	153.45373	153.46896	153.46896			0.00	0	4,755
Total R212 Future												0.00	0	4,755
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			821.04000	0.82104	836,270		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Put			831.04000	0.83104	846,270		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Put			811.04000	0.81104	826,270		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	4,755
R213	On	01/02/2018	Bond Future			9.08000	87.34148	9.08000	87.34148		10.72	0.00	0	0
R213	On	03/05/2018	Bond Future			9.10189	85.58382	9.10251	85.57969		11.68	0.00	0	45,278
R213	On	02/08/2018	Bond Future			9.15071	87.16722	9.15136	87.16296		11.94	0.00	0	1
Total R213 Future												0.00	0	45,279
R213	On	03/05/2018	Bond Future	9.57	Call			3,845.09000	3.84509	3,838,790	12.02	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			810.94000	0.81094	800,510	12.02	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			3,892.18000	3.89218	3,885,960	12.03	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			794.78000	0.79478	784,430	12.03	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			3,798.07000	3.79807	3,791,680	12.01	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			827.25000	0.82725	816,730	12.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/08/2018	Bond Future	9.06	Call			2,641.32000	2.64132	2,635,170	12.04	0.00	0	0
R213	On	02/08/2018	Bond Future	9.06	Put			3,243.71000	3.24371	3,233,300	12.04	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Call			2,670.07000	2.67007	2,663,930	12.03	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Put			3,206.24000	3.20624	3,195,840	12.03	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Call			2,612.78000	2.61278	2,606,610	12.04	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Put			3,281.46000	3.28146	3,271,030	12.04	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	45,279
R214	On	01/02/2018	Bond Future			9.55500	74.58929	9.55500	74.58929		13.94	0.00	0	0
R214	On	03/05/2018	Bond Future			9.55319	73.04343	9.55382	73.03895		15.31	0.00	0	50,015
Total R214 Future												0.00	0	50,015
R214	On	03/05/2018	Bond Future	9.98	Call			3,988.13000	3.98813	3,980,180	15.96	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			1,060.40000	1.06040	1,047,970	15.96	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			4,035.52000	4.03552	4,027,650	15.98	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			1,041.43000	1.04143	1,029,080	15.98	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			3,941.06000	3.94106	3,933,020	15.95	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			1,079.80000	1.07980	1,067,280	15.95	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	50,015
Total for Bond												404,115,671.05	4,126	1,127,945
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future									0.00	0	0
Total For ES26A									0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future									0.00	0	0
Total For ES33									0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future									0.00	0	0
Total For ES33A									0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES42 Future									0.00	0	0
Total For ES42									0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2025 Future									0.00	0	0
Total For I2025									0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2033 Future									0.00	0	0
Total For I2033									0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2038 Future									0.00	0	0
Total For I2038									0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2046 Future									0.00	0	0
Total For I2046									0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R213 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 03/05/2018 GOVI			609.37400	609.37400	609.29100	609.29100			0.00	0	607
Total GOVI Future									0.00	0	607
GOVI On 03/05/2018 GOVI	590.28	Call			190,110.00000	19.01100	190,940,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.28	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.29	Call			190,010.00000	19.00100	190,840,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.29	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.27	Call			190,210.00000	19.02100	191,040,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.27	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	607
Total for GOVI									0.00	0	607
AL37 On 03/05/2018 Index Future			583.50100	583.50100	583.59600	583.59600			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 03/05/2018 Index Future			674.38700	674.38700	674.36300	674.36300			0.00	0	0
Total AL7T Future									0.00	0	0
Total For AL7T									0.00	0	0
ALBI On 03/05/2018 Index Future			610.93400	610.93400	610.89700	610.89700			0.00	0	829
Total ALBI Future									0.00	0	829
Total For ALBI									0.00	0	829
IGOV On 03/05/2018 Index Future			250.34600	250.34600	250.30500	250.30500			0.00	0	1,146
Total IGOV Future									0.00	0	1,146
Total For IGOV									0.00	0	1,146
Total for Index									0.00	0	1,975
JIBAR F On 21/02/2018 Jibar Future			7.02000	92.98000	7.02000	92.98000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F On 20/03/2018		Jibar Future	6.95000	93.05000	6.95000	93.05000			0.00	0	2,500
JIBAR F On 18/04/2018		Jibar Future	6.94000	93.06000	6.94000	93.06000			0.00	0	0
JIBAR F On 20/06/2018		Jibar Future	6.92000	93.08000	6.92000	93.08000			0.00	0	0
JIBAR F On 19/09/2018		Jibar Future	6.88000	93.12000	6.88000	93.12000			0.00	0	0
JIBAR F On 19/12/2018		Jibar Future	6.93000	93.07000	6.93000	93.07000			0.00	10,000	35,000
JIBAR F On 20/03/2019		Jibar Future	7.00000	93.00000	7.00000	93.00000			0.00	0	0
JIBAR F On 19/06/2019		Jibar Future	7.08000	92.92000	7.08000	92.92000			0.00	0	0
Total Jibar Future									0.00	10,000	37,500
Total For JIBAR FUTURE									0.00	10,000	37,500
Total for Jibar									0.00	10,000	37,500
10Y ST On 17/12/2025		Interest Rate Swap	95.27000	95.27000	95.16000	95.16000			0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	92.29000	92.29000	92.17000	92.17000			0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	91.05000	91.05000	90.92000	90.92000			0.00	0	0
10Y ST On 21/09/2026		Interest Rate Swap	93.22000	93.22000	93.08000	93.08000			0.00	0	0
10Y ST On 21/12/2026		Interest Rate Swap	97.00000	97.00000	96.86000	96.86000			0.00	0	0
10Y ST On 15/03/2027		Interest Rate Swap	95.59000	95.59000	95.44000	95.44000			0.00	0	0
10Y ST On 21/06/2027		Interest Rate Swap	97.65000	97.65000	97.50000	97.50000			0.00	0	0
10Y ST On 20/09/2027		Interest Rate Swap	101.37000	101.37000	101.22000	101.22000			0.00	0	0
10Y ST On 20/12/2027		Interest Rate Swap	101.72000	101.72000	101.57000	101.57000			0.00	0	0
10Y ST On 22/03/2028		Interest Rate Swap	96.99000	96.99000	96.84000	96.84000			0.00	0	0
Total 10Y STND Future									0.00	0	0
Total For 10Y STND									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	99.90000	99.90000	99.89000	99.89000			0.00	0	0
1Y STN On 20/09/2018		Interest Rate Swap	100.05000	100.05000	100.04000	100.04000			0.00	0	0
1Y STN On 20/12/2018		Interest Rate Swap	100.50000	100.50000	100.48000	100.48000			0.00	0	0
1Y STN On 22/03/2019		Interest Rate Swap	99.52000	99.52000	99.50000	99.50000			0.00	0	0
Total 1Y STND Future									0.00	0	0
Total For 1Y STND									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	98.59000	98.59000	98.59000	98.59000			0.00	0	0
2Y STN On 21/09/2018		Interest Rate Swap	98.52000	98.52000	98.51000	98.51000			0.00	0	0
2Y STN On 21/12/2018		Interest Rate Swap	98.88000	98.88000	98.87000	98.87000			0.00	0	0
2Y STN On 15/03/2019		Interest Rate Swap	99.27000	99.27000	99.26000	99.26000			0.00	0	0
2Y STN On 21/06/2019		Interest Rate Swap	99.63000	99.63000	99.61000	99.61000			0.00	0	0
2Y STN On 20/09/2019		Interest Rate Swap	100.01000	100.01000	99.99000	99.99000			0.00	0	0
2Y STN On 20/12/2019		Interest Rate Swap	100.94000	100.94000	100.92000	100.92000			0.00	0	0
2Y STN On 23/03/2020		Interest Rate Swap	98.69000	98.69000	98.66000	98.66000			0.00	0	0
Total 2Y STND 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 2Y STND										0.00	0	0
5Y STN On 17/12/2020 Interest Rate Swap			96.16000	96.16000	96.12000	96.12000				0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			95.38000	95.38000	95.34000	95.34000				0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			94.58000	94.58000	94.54000	94.54000				0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			94.77000	94.77000	94.72000	94.72000				0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			96.97000	96.97000	96.92000	96.92000				0.00	0	51
5Y STN On 15/03/2022 Interest Rate Swap			97.12000	97.12000	97.06000	97.06000				0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			98.33000	98.33000	98.26000	98.26000				0.00	0	0
5Y STN On 20/09/2022 Interest Rate Swap			100.54000	100.54000	100.46000	100.46000				0.00	0	0
5Y STN On 20/12/2022 Interest Rate Swap			101.81000	101.81000	101.72000	101.72000				0.00	0	0
5Y STN On 22/03/2023 Interest Rate Swap			96.94000	96.94000	96.85000	96.85000				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 :										404,115,671.05	14,126	1,168,078
AA05 On 22/03/2019 Spot Bond			8.46000	104.41188	8.46000	104.38798				0.00	0	0
Total AA05 SPOT										0.00	0	0
Total For AA05										0.00	0	0
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.12796				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			9.39000	103.29473	9.39000	103.26870				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	103.93400	10.00000	103.90700				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB011 On 21/11/2018 Spot Bond					0.00000	102.47305				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			8.16000	101.91264	8.16000	101.89013			24,480,000,000,000.00	3,000,000,000	1,500,000,000	
Total AB013 SPOT									24,480,000,000,000.00	3,000,000,000	1,500,000,000	
Total For AB013									24,480,000,000,000.00	3,000,000,000	1,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.41106	10.84000	102.38121				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	104.93201	11.37000	104.89997				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	105.16905	11.81000	105.13571				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	21.76727	100.00000	21.71857				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	22.23021	100.00000	22.18128				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
ABC12L On 25/11/2020 Spot Bond			10.00000	104.54100	10.00000	104.51400				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			4.49000	4.49000	4.49000	268.25851				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN07 On 17/03/2018 Spot Bond					0.00000	101.29062				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	102.62372				0.00	0	91,000,000
Total ABFN08 SPOT										0.00	0	91,000,000
Total For ABFN08										0.00	0	91,000,000
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.42161				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond					0.00000	100.11478				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0

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 09/04/2019 Spot Bond					0.00000	100.85648			0.00	0	0
Total ABFN12 SPOT									0.00	0	0
Total For ABFN12									0.00	0	0
ABFN1: On 14/05/2020 Spot Bond					0.00000	100.74856			0.00	0	0
Total ABFN13 SPOT									0.00	0	0
Total For ABFN13									0.00	0	0
ABFN1: On 14/05/2022 Spot Bond					0.00000	99.86404			0.00	0	0
Total ABFN14 SPOT									0.00	0	0
Total For ABFN14									0.00	0	0
ABFN1: On 11/11/2020 Spot Bond					0.00000	100.21723			0.00	0	200,000,000
Total ABFN15 SPOT									0.00	0	200,000,000
Total For ABFN15									0.00	0	200,000,000
ABFN1: On 11/11/2022 Spot Bond					0.00000	100.58622			0.00	0	670,000,000
Total ABFN16 SPOT									0.00	0	670,000,000
Total For ABFN16									0.00	0	670,000,000
ABFN1: On 17/05/2019 Spot Bond					0.00000	99.93658			0.00	0	0
Total ABFN17 SPOT									0.00	0	0
Total For ABFN17									0.00	0	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.07543			0.00	0	0
Total ABFN18 SPOT									0.00	0	0
Total For ABFN18									0.00	0	0
ABFN2: On 30/05/2020 Spot Bond					0.00000	101.83556			0.00	0	0
Total ABFN20 SPOT									0.00	0	0
Total For ABFN20									0.00	0	0
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.89834			0.00	0	0
Total ABFN21 SPOT									0.00	0	0
Total For ABFN21									0.00	0	0
ABFN2: On 30/05/2024 Spot Bond					0.00000	103.16876			0.00	4,500,000	1,500,000
Total ABFN22 SPOT									0.00	4,500,000	1,500,000
Total For ABFN22									0.00	4,500,000	1,500,000
ABFN2: On 25/05/2027 Spot Bond					0.00000	102.45740			0.00	0	0
Total ABFN23 SPOT									0.00	0	0
Total For ABFN23									0.00	0	0
ABFN2: On 17/10/2020 Spot Bond					0.00000	100.75043			0.00	0	0
Total ABFN24 SPOT									0.00	0	0
Total For ABFN24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN25 On 17/10/2024 Spot Bond					0.00000	100.54282				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					0.00000	100.56643				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			9.21000	104.55731	9.21000	104.53131				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	98.71429				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond					0.00000	102.59897				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	95.96807				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			8.91000	102.15651	8.91000	102.13220				0.00	0	0
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0
ABK3 On 07/11/2018 Spot Bond					0.00000	100.73873				0.00	0	0
Total ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	102.19128				0.00	0	0
Total ABK4 SPOT										0.00	0	0
Total For ABK4										0.00	0	0
ABK4/J On 24/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK4/JIBAR SPOT										0.00	0	0
Total For ABK4/JIBAR										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	100.38644				0.00	0	0
Total ABK5 SPOT										0.00	0	0
Total For ABK5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABK5/J On 31/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABK5/JIBAR SPOT									0.00	0	0
Total For ABK5/JIBAR									0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	101.72362			0.00	0	0
Total ABK6 SPOT									0.00	0	0
Total For ABK6									0.00	0	0
ABK7 On 03/06/2019 Spot Bond					0.00000	100.38169			0.00	0	0
Total ABK7 SPOT									0.00	0	0
Total For ABK7									0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	95.92227			0.00	0	0
Total ABK8 SPOT									0.00	0	0
Total For ABK8									0.00	0	0
ABK9 On 18/11/2019 Spot Bond					0.00000	97.81479			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			4.54000	153.48044	4.54000	153.45615			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			5.91000	5.91000	5.91000	135.36786			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	21.41515	100.00000	21.36677			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			7.51000	97.11682	7.51000	113.86850			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	10.10331	100.00000	10.08048			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			8.55000	99.17737	8.55000	112.81525			0.00	0	0
Total ABKI04 SPOT									0.00	0	0
Total For ABKI04									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	9.66951	100.00000	9.64754			0.00	0	0
Total ABKI04/I2025 SPOT									0.00	0	0
Total For ABKI04/I2025									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABKS1 On 05/04/2021 Spot Bond					0.00000	88.17422				0.00	0	0
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			3.78000	188.35214	3.78000	188.32629				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.50000	3.50000	3.50000	121.83065				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	3.41000	3.41000	173.29044				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			3.44000	3.44000	3.44000	215.67687				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			9.36500	9.36500	9.36500	97.05044				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN72 On 17/03/2018 Spot Bond					0.00000	101.28202				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN74 On 09/05/2018 Spot Bond					0.00000	138.37000				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			9.87500	9.87500	9.87500	105.02485				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.51500	8.51500	8.51500	97.63989				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN85 On 05/07/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0

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			10.42000	10.42000	10.42000	101.84311			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN91 On 11/12/2018 Spot Bond					0.00000	101.46241			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond					0.00000	100.20409			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			6.38500	104.28327	6.38500	104.26514			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			8.64000	105.31046	8.64000	105.28600		10,713,600,000,000.00	1,240,000,000	620,000,000	
Total ABS11 SPOT								10,713,600,000,000.00	1,240,000,000	620,000,000	
Total For ABS11								10,713,600,000,000.00	1,240,000,000	620,000,000	
ABS12 On 14/05/2020 Spot Bond			8.63000	103.46983	8.63000	103.44569		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	102.31944	9.20000	102.29402		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			9.22000	103.87146	9.22000	103.84559		0.00	0	0	
Total ABS13 SPOT								0.00	0	0	
Total For ABS13								0.00	0	0	
ABS14 On 11/11/2020 Spot Bond			8.48000	104.26336	8.48000	104.23944		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			9.04500	105.13246	9.04500	105.10677		32,562,000,000.00	3,600,000	1,200,000	
Total ABS15 SPOT								32,562,000,000.00	3,600,000	1,200,000	
Total For ABS15								32,562,000,000.00	3,600,000	1,200,000	
ABS16 On 11/11/2025 Spot Bond			9.41000	107.89000	9.41000	107.86259		0.00	0	0	
Total ABS16 SPOT								0.00	0	0	
Total For ABS16								0.00	0	0	
ABS17 On 11/11/2027 Spot Bond			9.75500	108.06979	9.75500	108.04136		27,314,000,000,000.00	2,800,000,000	1,400,000,000	
Total ABS17 SPOT								27,314,000,000,000.00	2,800,000,000	1,400,000,000	
Total For ABS17								27,314,000,000,000.00	2,800,000,000	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			9.21500	106.37214	9.21500	106.34567			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			8.01500	101.94071	8.01500	101.91871			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			9.77000	98.10619	9.77000	98.08035		75,424,400,000,000.00	7,720,000,000	3,960,000,000	
Total ABS7 SPOT								'5,424,400,000,000.00	7,720,000,000	3,960,000,000	
Total For ABS7								'5,424,400,000,000.00	7,720,000,000	3,960,000,000	
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.42861	100.00000	12.40080			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			3.62000	3.62000	3.62000	280.06940			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			2.89000	145.05384	2.89000	147.95071			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT01U SPOT									0.00	0	0
Total For ABT01U									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL047 On 22/10/2018 Spot Bond					0.00000	94.52396			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	104.54100	10.00000	104.51400			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL095 On 20/12/2018 Spot Bond					0.00000	101.30703			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					0.00000	101.34060			0.00	0	0
Total ACL096 SPOT									0.00	0	0
Total For ACL096									0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	101.35406			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL098 On 20/12/2025 Spot Bond					0.00000	101.32699			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0
ACL104 On 20/12/2019 Spot Bond			8.65000	8.65000	8.65000	103.68015			0.00	0	0
Total ACL104 SPOT									0.00	0	0
Total For ACL104									0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	194.06538			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL128 On 20/09/2021 Spot Bond					0.00000	194.12891			0.00	0	0
Total ACL128 SPOT									0.00	0	0
Total For ACL128									0.00	0	0
ACL129 On 20/09/2021 Spot Bond					0.00000	101.29333			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	104.54100	10.00000	104.51400			0.00	0	0
Total ACL142/JIBAR SPOT									0.00	0	0
Total For ACL142/JIBAR									0.00	0	0
ACL145 On 20/12/2021 Spot Bond					0.00000	101.29742			0.00	0	0
Total ACL145 SPOT									0.00	0	0
Total For ACL145									0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	10.23000	10.23000	103.96255			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			9.19000	9.19000	9.19000	102.08920			0.00	0	0
Total ACL167 SPOT									0.00	0	0
Total For ACL167									0.00	0	0
ACL174 On 20/06/2019 Spot Bond					0.00000	101.29353			0.00	0	0
Total ACL174 SPOT									0.00	0	0
Total For ACL174									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL175 On 20/06/2019 Spot Bond					0.00000	101.22573				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond					0.00000	102.11460				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL185 On 20/09/2022 Spot Bond					0.00000	101.28656				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					0.00000	101.30272				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond					0.00000	101.32032				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	101.32449				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	101.32449				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	101.34754				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	101.34754				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond					0.00000	134.10969				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	136.48786				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL208 On 20/03/2018 Spot Bond					0.00000	101.18916				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL210 On 20/05/2018 Spot Bond					0.00000	101.77828				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond					0.00000	101.21482				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond					0.00000	101.11317				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	94.91884				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond					0.00000	101.19990				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond					0.00000	101.19856				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	101.28117				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond					0.00000	99.90482				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	100.33411				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	101.27572				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	101.25539				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	95.39303	100.00000	95.15030				0.00	0	0
Total ADCB01/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 ADCB01/JIBAR										0.00	0	0
AHF2A: On 18/10/2018 Spot Bond					0.00000	100.52137				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B: On 18/10/2018 Spot Bond					0.00000	100.53834				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C: On 18/10/2018 Spot Bond					0.00000	100.59485				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	100.98769				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	100.51008				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	100.65135				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	100.62315				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	100.85370				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	100.76954				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	1,050,579,946
Total AHY2U SPOT										0.00	0	1,050,579,946

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHY2U										0.00	0	1,050,579,946
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	893,754,086
Total AIG2U SPOT										0.00	0	893,754,086
Total For AIG2U										0.00	0	893,754,086
AIR01 On 15/03/2019 Spot Bond			8.18500	103.87641	8.18500	103.85339				0.00	0	0
Total AIR01 SPOT										0.00	0	0
Total For AIR01										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			9.65000	111.41284	9.65000	111.38399				0.00	0	10,000,000,000
Total AIR02 SPOT										0.00	0	10,000,000,000
Total For AIR02										0.00	0	10,000,000,000
AIR04 On 29/05/2024 Spot Bond			9.33000	101.43980	9.33000	101.41425				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			10.45500	98.84889	10.45500	98.82108				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	174.98345	3.72000	174.95971				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
APF02 On 26/09/2019 Spot Bond					0.00000	101.58052				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond					0.00000	100.09441				0.00	0	0
Total APF03 SPOT										0.00	0	0
Total For APF03										0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	100.44780				0.00	0	0
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	101.88167				0.00	0	0
Total APF05 SPOT										0.00	0	0
Total For APF05										0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	101.93351				0.00	0	0
Total APF06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For APF06										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS126U SPOT										0.00	0	0
Total For AS126U										0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS180U SPOT										0.00	0	0
Total For AS180U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	101.22579				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN02 On 07/12/2033 Spot Bond			3.69000	234.16072	3.69000	234.12917				0.00	0	0
Total ASN022 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN022										0.00	0	0
ASN02: On 20/06/2019 Spot Bond					0.00000	100.46022				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03: On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03: On 10/11/2019 Spot Bond					0.00000	99.90001				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			3.70500	208.94990	3.70500	208.92166				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04: On 21/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04: On 12/03/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05: On 19/03/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05: On 16/04/2018 Spot Bond					0.00000	100.56585				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					0.00000	100.44317				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond					0.00000	100.25751				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond					0.00000	100.22875				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 14/05/2018 Spot Bond					0.00000	99.86096				0.00	0	0
Total ASN062 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN062										0.00	0	0
ASN06: On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 01/06/2018 Spot Bond					0.00000	101.91546				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06: On 15/06/2018 Spot Bond					0.00000	101.50799				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond					0.00000	100.02278				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 02/07/2018 Spot Bond					0.00000	97.81984				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 23/07/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond					0.00000	101.44342				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond					0.00000	101.23905				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 20/06/2020 Spot Bond					0.00000	101.77595				0.00	30,000,000	73,700,000
Total ASN083 SPOT										0.00	30,000,000	73,700,000
Total For ASN083										0.00	30,000,000	73,700,000
ASN08: On 03/09/2020 Spot Bond					0.00000	101.83981				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 25/09/2018 Spot Bond					0.00000	101.04534				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08: On 01/10/2020 Spot Bond					0.00000	122.72030				0.00	0	0
Total ASN087 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN087										0.00	0	0
ASN09 On 08/10/2018 Spot Bond					0.00000	100.75943				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN09 On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09 On 21/10/2020 Spot Bond					0.00000	100.43408				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09 On 10/11/2020 Spot Bond					0.00000	99.90635				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09 On 20/12/2020 Spot Bond					0.00000	77.71138				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN11 On 02/12/2020 Spot Bond					0.00000	101.67901				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN11 On 07/03/2021 Spot Bond					0.00000	101.58560				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN11 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN12 On 20/12/2020 Spot Bond					0.00000	101.61787				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN12 On 20/03/2019 Spot Bond					0.00000	101.24953				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN12 On 24/02/2019 Spot Bond					0.00000	101.90436				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN12 On 24/02/2019 Spot Bond					0.00000	101.89375				0.00	0	0
Total ASN129 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN129									0.00	0	0
ASN13 On 24/02/2019 Spot Bond					0.00000	101.87326			0.00	0	0
Total ASN130 SPOT									0.00	0	0
Total For ASN130									0.00	0	0
ASN13 On 03/03/2019 Spot Bond					0.00000	101.66032			0.00	0	0
Total ASN131 SPOT									0.00	0	0
Total For ASN131									0.00	0	0
ASN13 On 03/03/2019 Spot Bond					0.00000	101.64684			0.00	0	0
Total ASN132 SPOT									0.00	0	0
Total For ASN132									0.00	0	0
ASN13 On 20/12/2020 Spot Bond					0.00000	101.60436			0.00	0	0
Total ASN134 SPOT									0.00	0	0
Total For ASN134									0.00	0	0
ASN13 On 05/03/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN135 SPOT									0.00	0	0
Total For ASN135									0.00	0	0
ASN13 On 31/12/2018 Spot Bond					0.00000	90.38000			0.00	0	0
Total ASN136 SPOT									0.00	0	0
Total For ASN136									0.00	0	0
ASN13 On 31/01/2022 Spot Bond			3.62000	143.99551	3.62000	143.97629			0.00	0	0
Total ASN137 SPOT									0.00	0	0
Total For ASN137									0.00	0	0
ASN14 On 30/03/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN140 SPOT									0.00	0	0
Total For ASN140									0.00	0	0
ASN14 On 31/12/2018 Spot Bond					0.00000	90.65000			0.00	0	0
Total ASN141 SPOT									0.00	0	0
Total For ASN141									0.00	0	0
ASN14 On 20/06/2020 Spot Bond					0.00000	103.45992			0.00	0	0
Total ASN143 SPOT									0.00	0	0
Total For ASN143									0.00	0	0
ASN14 On 28/04/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN144 SPOT									0.00	0	0
Total For ASN144									0.00	0	0
ASN14 On 20/06/2021 Spot Bond					0.00000	58.51370			0.00	0	0
Total ASN145 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	100.07508				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	100.07508				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			3.66500	143.75474	3.66500	143.73539				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond					0.00000	112.56895				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond					0.00000	101.71500				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	160.35346	4.31000	160.32919				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond					0.00000	99.99983				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond					0.00000	101.99656				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond					0.00000	101.34748				0.00	39,000,000	19,500,000
Total ASN165 SPOT										0.00	39,000,000	19,500,000
Total For ASN165										0.00	39,000,000	19,500,000
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond					0.00000	101.60719				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN17: On 30/07/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN178 SPOT										0.00	0	0
Total For ASN178										0.00	0	0
ASN17: On 25/02/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	101.41800				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN18: On 25/04/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN185 SPOT										0.00	0	0
Total For ASN185										0.00	0	0
ASN19: On 12/06/2020 Spot Bond					0.00000	101.40635				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19: On 15/06/2018 Spot Bond					0.00000	92.64655				0.00	0	0
Total ASN191 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN191										0.00	0	0
ASN19: On 27/06/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN192 SPOT										0.00	0	0
Total For ASN192										0.00	0	0
ASN19: On 12/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0
ASN19: On 30/06/2022 Spot Bond					0.00000	100.96941				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19: On 31/01/2038 Spot Bond			4.00000	102.13102	4.00000	102.11636				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19: On 20/06/2022 Spot Bond					0.00000	101.21207				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN19: On 09/04/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN197 SPOT										0.00	0	0
Total For ASN197										0.00	0	0
ASN19: On 04/05/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN198 SPOT										0.00	0	0
Total For ASN198										0.00	0	0
ASN19: On 01/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN199 SPOT										0.00	0	0
Total For ASN199										0.00	0	0
ASN20: On 25/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN200 SPOT										0.00	0	0
Total For ASN200										0.00	0	0
ASN20: On 21/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN201 SPOT										0.00	0	0
Total For ASN201										0.00	0	0
ASN20: On 18/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN202 SPOT										0.00	0	0
Total For ASN202										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	101.22319				0.00	0	0
Total ASN203 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN203									0.00	0	0
ASN20 On 20/06/2022 Spot Bond					0.00000	101.30017			0.00	0	0
Total ASN204 SPOT									0.00	0	0
Total For ASN204									0.00	0	0
ASN20 On 25/08/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN207 SPOT									0.00	0	0
Total For ASN207									0.00	0	0
ASN20 On 24/08/2021 Spot Bond					0.00000	102.20509			0.00	0	0
Total ASN208 SPOT									0.00	0	0
Total For ASN208									0.00	0	0
ASN20 On 24/08/2025 Spot Bond					0.00000	102.40156			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					0.00000	101.72265			0.00	0	0
Total ASN210 SPOT									0.00	0	0
Total For ASN210									0.00	0	0
ASN21 On 05/03/2018 Spot Bond					0.00000	101.46047			0.00	0	0
Total ASN211 SPOT									0.00	0	0
Total For ASN211									0.00	0	0
ASN21 On 02/09/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN212 SPOT									0.00	0	0
Total For ASN212									0.00	0	0
ASN21 On 01/09/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN213 SPOT									0.00	0	0
Total For ASN213									0.00	0	0
ASN21 On 29/08/2022 Spot Bond					0.00000	101.78591			0.00	0	0
Total ASN214 SPOT									0.00	0	0
Total For ASN214									0.00	0	0
ASN21 On 14/09/2018 Spot Bond					0.00000	101.28663			0.00	0	0
Total ASN215 SPOT									0.00	0	0
Total For ASN215									0.00	0	0
ASN21 On 12/09/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN216 SPOT									0.00	0	0
Total For ASN216									0.00	0	0
ASN21 On 12/09/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN217 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN217										0.00	0	0
ASN21: On 19/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN218 SPOT										0.00	0	0
Total For ASN218										0.00	0	0
ASN21: On 20/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN219 SPOT										0.00	0	0
Total For ASN219										0.00	0	0
ASN22: On 22/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN220 SPOT										0.00	0	0
Total For ASN220										0.00	0	0
ASN22: On 13/07/2018 Spot Bond					0.00000	100.51106				0.00	0	0
Total ASN222 SPOT										0.00	0	0
Total For ASN222										0.00	0	0
ASN22: On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN223 SPOT										0.00	0	0
Total For ASN223										0.00	0	0
ASN22: On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN225 SPOT										0.00	0	0
Total For ASN225										0.00	0	0
ASN22: On 02/05/2018 Spot Bond					0.00000	100.13127				0.00	0	0
Total ASN227 SPOT										0.00	0	0
Total For ASN227										0.00	0	0
ASN22: On 01/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN228 SPOT										0.00	0	0
Total For ASN228										0.00	0	0
ASN22: On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN229 SPOT										0.00	0	0
Total For ASN229										0.00	0	0
ASN23: On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN230 SPOT										0.00	0	0
Total For ASN230										0.00	0	0
ASN23: On 17/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN231 SPOT										0.00	0	0
Total For ASN231										0.00	0	0
ASN23: On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	101.69432				0.00	0	0
Total ASN232 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN232										0.00	0	0
ASN23 On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN234 SPOT										0.00	0	0
Total For ASN234										0.00	0	0
ASN23 On 12/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN235 SPOT										0.00	0	0
Total For ASN235										0.00	0	0
ASN23 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN236 SPOT										0.00	0	0
Total For ASN236										0.00	0	0
ASN23 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN237 SPOT										0.00	0	0
Total For ASN237										0.00	0	0
ASN23 On 18/12/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN239 SPOT										0.00	0	0
Total For ASN239										0.00	0	0
ASN24 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN241 SPOT										0.00	0	0
Total For ASN241										0.00	0	0
ASN50 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
ASN75 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
ASN89 On 02/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond					0.00000	101.32443				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			8.56000	104.26289	8.56000	104.23888				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW17 On 05/12/2018 Spot Bond					0.00000	101.55108				0.00	20,000,000	10,000,000
Total BAW17 SPOT										0.00	20,000,000	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BAW17									0.00	20,000,000	10,000,000
BAW17 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAW17/JIBAR SPOT									0.00	0	0
Total For BAW17/JIBAR									0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	101.48263			0.00	0	0
Total BAW18 SPOT									0.00	0	0
Total For BAW18									0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.11500	102.79346	9.11500	102.76830		18,230,000,000,000.00	2,000,000,000	1,000,000,000	
Total BAW19 SPOT								18,230,000,000,000.00	2,000,000,000	1,000,000,000	
Total For BAW19								18,230,000,000,000.00	2,000,000,000	1,000,000,000	
BAW21 On 24/03/2022 Spot Bond			9.19000	103.87782	9.19000	103.85205		0.00	0	0	
Total BAW21 SPOT								0.00	0	0	
Total For BAW21								0.00	0	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.50740	9.30000	103.48141		0.00	0	0	
Total BAW21/R208 SPOT								0.00	0	0	
Total For BAW21/R208								0.00	0	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.58558		0.00	0	0	
Total BAW22 SPOT								0.00	0	0	
Total For BAW22								0.00	0	0	
BAW24 On 30/09/2019 Spot Bond					0.00000	101.75726		0.00	0	0	
Total BAW24 SPOT								0.00	0	0	
Total For BAW24								0.00	0	0	
BAW25 On 08/05/2020 Spot Bond					0.00000	100.20211		0.00	0	0	
Total BAW25 SPOT								0.00	0	0	
Total For BAW25								0.00	0	0	
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total BAW26U SPOT								0.00	0	0	
Total For BAW26U								0.00	0	0	
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total BAW27U SPOT								0.00	0	0	
Total For BAW27U								0.00	0	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.97334		0.00	0	0	
Total BAW28 SPOT								0.00	0	0	
Total For BAW28								0.00	0	0	
BAYA31 On 31/12/2018 Spot Bond					0.00000	101.17422		0.00	0	0	
Total BAYA31 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond					0.00000	101.16879				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond					0.00000	101.34389				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond					0.00000	99.74400				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 30/09/2018 Spot Bond					0.00000	101.75427				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond					0.00000	100.05063				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond					0.00000	101.16917				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2019 Spot Bond					0.00000	101.16929				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond					0.00000	101.22417				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond					0.00000	102.36720				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA52 On 30/09/2019 Spot Bond					0.00000	102.36329				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA54 On 31/03/2022 Spot Bond					0.00000	102.90310				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA57 On 30/06/2020 Spot Bond					0.00000	101.76828				0.00	0	0
Total BAYA58 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA58										0.00	0	0
BAYA58 On 30/06/2022 Spot Bond			12.88500	102.28574	12.88500	102.25046				0.00	0	0
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			12.14000	12.14000	12.14000	101.83139				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond					0.00000	101.25413				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA62 On 30/09/2020 Spot Bond					0.00000	102.16980				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA63 On 30/11/2020 Spot Bond					0.00000	101.16919				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.19414				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA65 On 30/09/2020 Spot Bond					0.00000	102.09594				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					0.00000	101.49311				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond					0.00000	101.49290				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	101.49300				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond					0.00000	105.95699				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond					0.00000	101.54279				0.00	0	0
Total BAYB11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD41 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
BAYD51 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC122 On 24/05/2018 Spot Bond					0.00000	101.67096				0.00	0	0
Total BC122 SPOT										0.00	0	0
Total For BC122										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond					0.00000	100.65589				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	101.93907	8.05000	103.34492				0.00	0	0
Total BCJ12 SPOT										0.00	0	0
Total For BCJ12										0.00	0	0
BCJ13 On 20/04/2018 Spot Bond					0.00000	100.40700				0.00	0	1,205,400,000
Total BCJ13 SPOT										0.00	0	1,205,400,000
Total For BCJ13										0.00	0	1,205,400,000
BCJ14 On 09/05/2019 Spot Bond					0.00000	99.97915				0.00	0	0
Total BCJ14 SPOT										0.00	0	0
Total For BCJ14										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	99.97847				0.00	0	0
Total BCJ15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BCJ15										0.00	0	0
BCJ16 On 08/12/2020 Spot Bond					0.00000	101.44273				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			8.49000	8.49000	8.49000	192.12486				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			8.49000	8.49000	8.49000	192.63326				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.87500	8.87500	8.87500	97.50450				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302U On 18/04/2028 Spot Bond			100.00000	10.49154	100.00000	10.46819				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BEER02 On 28/03/2018 Spot Bond			7.81000	102.53137	7.81000	102.50965				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG1A7U 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
BG1A8U 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
BG1B2U 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
BG1C2U 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
BG1D2U 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
BG1E2U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG1E2U										0.00	0	0
BG1F2I On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	103.73866				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			9.35000	104.79986	9.35000	104.77341				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond					0.00000	101.76916				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2020 Spot Bond			9.80000	100.55052	9.80000	100.52394				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			10.74000	106.31273	10.74000	106.28202				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					0.00000	104.07331				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			10.75500	108.89664	10.75500	108.86513				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	101.94723				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			10.74000	105.63863	10.74000	105.60811				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	100.08912				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			11.12000	106.73395	11.12000	106.70205				0.00	0	0
Total BGL11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BGL11									0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	106.27560			0.00	0	0
Total BGL12 SPOT									0.00	0	0
Total For BGL12									0.00	0	0
BGL13 On 20/08/2021 Spot Bond			10.14000	110.16119	10.14000	110.13158			0.00	0	0
Total BGL13 SPOT									0.00	0	0
Total For BGL13									0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	103.42686			0.00	0	0
Total BGL14 SPOT									0.00	0	0
Total For BGL14									0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	103.65497			0.00	3,000,000,000	1,500,000,000
Total BGL15 SPOT									0.00	3,000,000,000	1,500,000,000
Total For BGL15									0.00	3,000,000,000	1,500,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	102.20459			0.00	0	0
Total BGL16 SPOT									0.00	0	0
Total For BGL16									0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	99.82921			0.00	0	0
Total BGL17 SPOT									0.00	0	0
Total For BGL17									0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	101.17201			0.00	0	0
Total BGL18 SPOT									0.00	0	0
Total For BGL18									0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	101.20513			0.00	8,700,000	2,900,000
Total BGL19 SPOT									0.00	8,700,000	2,900,000
Total For BGL19									0.00	8,700,000	2,900,000
BGR04 On 28/02/2018 Spot Bond					0.00000	108.27055			0.00	0	0
Total BGR04 SPOT									0.00	0	0
Total For BGR04									0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	103.76949			0.00	0	0
Total BGT01 SPOT									0.00	0	0
Total For BGT01									0.00	0	0
BID05 On 30/06/2019 Spot Bond					0.00000	100.47946			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			8.32000	101.66932	8.32000	101.64655		78,208,000,000,000.00	0.00	9,400,000,000	7,200,000,000
Total BID06 SPOT								78,208,000,000,000.00	0.00	9,400,000,000	7,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BID06									8,208,000,000,000.00	9,400,000,000	7,200,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	100.90433			0.00	0	0
Total BID07 SPOT									0.00	0	0
Total For BID07									0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	100.92436			0.00	0	0
Total BID08 SPOT									0.00	0	0
Total For BID08									0.00	0	0
BPPF0 On 22/03/2018 Spot Bond					0.00000	101.08369			0.00	0	0
Total BPPF01 SPOT									0.00	0	0
Total For BPPF01									0.00	0	0
BPPF0 On 22/03/2020 Spot Bond					0.00000	101.17466			0.00	0	0
Total BPPF02 SPOT									0.00	0	0
Total For BPPF02									0.00	0	0
BPPF0 On 17/09/2018 Spot Bond					0.00000	101.22217			0.00	0	0
Total BPPF03 SPOT									0.00	0	0
Total For BPPF03									0.00	0	0
BPPF0 On 15/09/2020 Spot Bond					0.00000	101.30132			0.00	0	0
Total BPPF04 SPOT									0.00	0	0
Total For BPPF04									0.00	0	0
BPPF0 On 24/10/2018 Spot Bond					0.00000	100.33829			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
BTC19 On 07/02/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total BTC194 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BTC194										0.00	0	0
BTC194 On 15/02/2018 Spot Bond					0.00000	99.84571				0.00	0	0
Total BTC195 SPOT										0.00	0	0
Total For BTC195										0.00	0	0
BTC195 On 05/03/2018 Spot Bond					0.00000	99.48928				0.00	0	0
Total BTC196 SPOT										0.00	0	0
Total For BTC196										0.00	0	0
BTC196 On 14/03/2018 Spot Bond					0.00000	99.30562				0.00	0	0
Total BTC197 SPOT										0.00	0	0
Total For BTC197										0.00	0	0
BTC197 On 06/04/2018 Spot Bond					0.00000	98.83077				0.00	0	0
Total BTC198 SPOT										0.00	0	0
Total For BTC198										0.00	0	0
BTC198 On 11/04/2018 Spot Bond					0.00000	98.72991				0.00	0	0
Total BTC199 SPOT										0.00	0	0
Total For BTC199										0.00	0	0
BTC200 On 18/04/2018 Spot Bond					0.00000	98.58794				0.00	0	0
Total BTC200 SPOT										0.00	0	0
Total For BTC200										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond					0.00000	101.07777				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	101.11259				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond					0.00000	101.95286				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ19 On 10/11/2019 Spot Bond					0.00000	99.90582				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	99.90317				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			14.76000	103.03984	14.76000	102.99931				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond					0.00000	101.74908				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			12.56000	99.34483	12.56000	99.31141				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL17 On 23/08/2019 Spot Bond					0.00000	104.19533				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			12.06000	103.73108	12.06000	103.69807				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond					0.00000	104.13567				0.00	0	0
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			9.44000	100.34925	9.44000	100.32368				0.00	0	0
Total CBL22 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CBL22									0.00	0	0
CBL23 On 18/05/2018 Spot Bond					0.00000	102.46075			0.00	0	0
Total CBL23 SPOT									0.00	0	0
Total For CBL23									0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	100.16258			0.00	0	0
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0
CBL25 On 06/05/2019 Spot Bond					0.00000	100.03051			0.00	0	0
Total CBL25 SPOT									0.00	0	0
Total For CBL25									0.00	0	0
CBL26 On 06/05/2021 Spot Bond			9.74000	106.61024	9.74000	106.58224			0.00	0	0
Total CBL26 SPOT									0.00	0	0
Total For CBL26									0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	100.02771			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			10.19500	111.26297	10.19500	111.23257			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			10.02000	109.20383	10.02000	109.17450		8,016,000,000,000.00	800,000,000	2,400,000,000	
Total CCT02 SPOT								8,016,000,000,000.00	800,000,000	2,400,000,000	
Total For CCT02								8,016,000,000,000.00	800,000,000	2,400,000,000	
CCT03 On 15/03/2025 Spot Bond			10.07000	109.94350	10.07000	109.91366		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			10.02000	101.53443	10.02000	101.50702		24,048,000,000.00	2,400,000	2,000,800,000	
Total CCT04 SPOT								24,048,000,000.00	2,400,000	2,000,800,000	
Total For CCT04								24,048,000,000.00	2,400,000	2,000,800,000	
CGR14 On 13/02/2018 Spot Bond					0.00000	99.88261			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	104.54110	10.00000	104.51380		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR18U										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR19U SPOT										0.00	0	0
Total For CGR19U										0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	100.87361				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR23 On 08/02/2019 Spot Bond					0.00000	100.00002				0.00	20,000,000	10,000,000
Total CGR23 SPOT										0.00	20,000,000	10,000,000
Total For CGR23										0.00	20,000,000	10,000,000
CGR24 On 08/02/2021 Spot Bond					0.00000	101.25310				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond					0.00000	101.32767				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR27 On 25/11/2019 Spot Bond					0.00000	102.23438				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CGR28 On 08/02/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total CGR28 SPOT										0.00	0	0
Total For CGR28										0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	99.99975				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR31 On 27/06/2018 Spot Bond					0.00000	101.06023				0.00	0	0
Total CGR31 SPOT										0.00	0	0
Total For CGR31										0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	100.52099				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	101.46681				0.00	0	0
Total CGR33 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR33										0.00	0	0
CGR34 On 21/09/2018 Spot Bond			8.38800	8.38800	8.38800	103.22883				0.00	0	0
Total CGR34 SPOT										0.00	0	0
Total For CGR34										0.00	0	0
CGR35 On 28/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR35U SPOT										0.00	0	0
Total For CGR35U										0.00	0	0
CGR36 On 02/10/2018 Spot Bond					0.00000	100.91420				0.00	0	0
Total CGR36 SPOT										0.00	0	0
Total For CGR36										0.00	0	0
CIG04 On 30/06/2018 Spot Bond					0.00000	97.66852				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond					0.00000	101.99515				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond					0.00000	102.00741				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond					0.00000	103.48887				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CIG10 On 29/07/2019 Spot Bond					0.00000	100.28039				0.00	0	0
Total CIG10 SPOT										0.00	0	0
Total For CIG10										0.00	0	0
CIG11 On 29/07/2020 Spot Bond					0.00000	95.61003				0.00	0	0
Total CIG11 SPOT										0.00	0	0
Total For CIG11										0.00	0	0
CIG12 On 29/07/2021 Spot Bond					0.00000	100.29900				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	101.06823	10.11000	101.04070				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	143.22217	3.14000	143.13372				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.59000	3.59000	3.59000	140.32567				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	104.54100	10.00000	104.51400				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	104.54100	10.00000	104.51400				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			13.50000	100.37441	13.50000	100.33878				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2018 Spot Bond			9.35000	104.27433	9.35000	104.24773				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			8.99000	104.29665	8.99000	104.27132				0.00	0	0
Total CLN262 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN262										0.00	0	0
CLN29: On 25/11/2020 Spot Bond			10.00000	104.54100	10.00000	104.51400				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN31: On 14/11/2022 Spot Bond					0.00000	99.84735				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN31: On 14/11/2022 Spot Bond			10.64500	98.21766	10.64500	98.18952				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN31: On 20/03/2023 Spot Bond			11.16500	99.72899	11.16500	99.69906				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN31: On 20/03/2023 Spot Bond					0.00000	101.41809				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN31: On 14/11/2022 Spot Bond					0.00000	99.85057				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN32: On 30/04/2018 Spot Bond					0.00000	99.31877				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN32: On 30/04/2018 Spot Bond			14.56000	101.17381	14.56000	101.13471				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN32: On 20/06/2018 Spot Bond					0.00000	101.31658				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN32: On 20/06/2018 Spot Bond					0.00000	101.33691				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN32: On 20/06/2023 Spot Bond					0.00000	101.41529				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN32: On 20/06/2018 Spot Bond					0.00000	101.41290				0.00	0	0
Total CLN328 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN328										0.00	0	0
CLN33: On 20/06/2018 Spot Bond					0.00000	101.45612				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN33: On 20/09/2018 Spot Bond					0.00000	143.18655				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN34: On 20/12/2018 Spot Bond					0.00000	102.07788				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN34: On 20/12/2023 Spot Bond					0.00000	101.50994				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34: On 20/12/2018 Spot Bond					0.00000	101.19856				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN34: On 20/12/2023 Spot Bond					0.00000	100.52718				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN35: On 28/10/2018 Spot Bond					0.00000	100.24267				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN35: On 30/04/2018 Spot Bond					0.00000	100.23127				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN36: On 20/03/2019 Spot Bond					0.00000	101.16879				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36: On 20/03/2024 Spot Bond			9.82500	107.38842	9.82500	107.35998				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36: On 20/03/2024 Spot Bond					0.00000	101.26018				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36: On 06/08/2023 Spot Bond					0.00000	100.05502				0.00	0	0
Total CLN364 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			11.96500	109.37099	11.96500	109.33589				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond					0.00000	100.05714				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 26/07/2022 Spot Bond					0.00000	100.34646				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond					0.00000	101.49645				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond					0.00000	101.24320				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/06/2019 Spot Bond					0.00000	101.26641				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			9.14000	105.82029	9.14000	105.79417				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					0.00000	98.10924				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	102.23682	10.98000	102.20664				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	104.28990	11.00000	104.25906				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond					0.00000	101.40146				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			11.75500	105.95387	11.75500	105.92044				0.00	0	0
Total CLN384 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond					0.00000	101.52060				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond					0.00000	101.26610				0.00	250,000,000	250,000,000
Total CLN386 SPOT										0.00	250,000,000	250,000,000
Total For CLN386										0.00	250,000,000	250,000,000
CLN386 On 26/01/2021 Spot Bond					0.00000	100.36544				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond					0.00000	101.34088				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 20/12/2019 Spot Bond					0.00000	105.46230				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond					0.00000	101.27301				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond					0.00000	101.63799				0.00	100,000,000	50,000,000
Total CLN395 SPOT										0.00	100,000,000	50,000,000
Total For CLN395										0.00	100,000,000	50,000,000
CLN395 On 20/03/2020 Spot Bond					0.00000	101.36803				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond					0.00000	102.10608				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond					0.00000	99.85571				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	99.85651				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond					0.00000	101.27290				0.00	0	0
Total CLN400 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN400										0.00	0	0
CLN400 On 21/02/2018 Spot Bond					0.00000	102.40551				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2020 Spot Bond					0.00000	100.13872				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	101.27967				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond					0.00000	100.62267				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond					0.00000	101.40153				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	101.40829				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond					0.00000	100.62548				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond					0.00000	103.04013				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	101.45564				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond					0.00000	100.66203				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 23/09/2020 Spot Bond					0.00000	101.25883				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond					0.00000	101.52328				0.00	0	0
Total CLN419 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	50.14111				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	101.53680				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN42 On 26/01/2021 Spot Bond					0.00000	100.45007				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	110.54730				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	106.51000				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	107.56110				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	103.95338				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	107.33250				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN42 On 20/12/2018 Spot Bond					0.00000	102.88446				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	101.80681				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	121.65169				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	116.14307				0.00	0	0
Total CLN431 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	115.25712				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	121.52148				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	122.49971				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	101.39480				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	101.33389				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	100.02058				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond					0.00000	123.42675				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 20/03/2021 Spot Bond					0.00000	102.47881				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN441 On 23/05/2021 Spot Bond					0.00000	102.09719				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN444 On 24/05/2021 Spot Bond			9.39000	107.80299	9.39000	107.77567				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 31/01/2022 Spot Bond			4.29000	140.45870	4.29000	140.43742				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			6.35000	101.72923	6.35000	101.70818				0.00	0	0
Total CLN453 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			5.99000	104.05122	5.99000	104.03068				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 04/05/2021 Spot Bond					0.00000	102.04971				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN455 On 20/12/2021 Spot Bond					0.00000	101.56672				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond					0.00000	99.73269				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond					0.00000	101.85365				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	101.83431				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond					0.00000	101.29089				0.00	0	1,000,000,000
Total CLN461 SPOT										0.00	0	1,000,000,000
Total For CLN461										0.00	0	1,000,000,000
CLN461 On 16/02/2022 Spot Bond			10.31000	102.18089	10.31000	102.15298				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 23/02/2018 Spot Bond					0.00000	101.87129				0.00	0	1,033,000,000
Total CLN463 SPOT										0.00	0	1,033,000,000
Total For CLN463										0.00	0	1,033,000,000
CLN463 On 13/03/2022 Spot Bond			9.57500	105.68089	9.57500	105.65359			31,597,500,000.00	3,300,000	1,100,000	
Total CLN464 SPOT									31,597,500,000.00	3,300,000	1,100,000	
Total For CLN464									31,597,500,000.00	3,300,000	1,100,000	
CLN464 On 14/03/2020 Spot Bond					0.00000	101.37018			0.00	0	0	
Total CLN465 SPOT									0.00	0	0	
Total For CLN465									0.00	0	0	
CLN465 On 21/02/2024 Spot Bond					0.00000	102.07115			0.00	0	0	
Total CLN466 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN466										0.00	0	0
CLN466 On 27/03/2020 Spot Bond					0.00000	101.04274				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond					0.00000	101.05282				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond					0.00000	101.09843				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 07/05/2018 Spot Bond					0.00000	100.02158				0.00	0	0
Total CLN470 SPOT										0.00	0	0
Total For CLN470										0.00	0	0
CLN470 On 17/05/2019 Spot Bond					0.00000	99.75487				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN471 On 19/11/2022 Spot Bond					0.00000	102.23226				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 05/10/2022 Spot Bond					0.00000	85.93739				0.00	0	0
Total CLN473 SPOT										0.00	0	0
Total For CLN473										0.00	0	0
CLN473 On 05/10/2022 Spot Bond			14.75500	14.75500	14.75500	87.66629				0.00	0	0
Total CLN474 SPOT										0.00	0	0
Total For CLN474										0.00	0	0
CLN474 On 23/06/2021 Spot Bond					0.00000	102.15892				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond					0.00000	101.40829				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	15.17646	100.00000	15.14249				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 On 05/10/2022 Spot Bond			9.63000	104.02034	9.63000	102.30310				0.00	0	0
Total CLN478 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN478										0.00	0	0
CLN478 On 05/10/2022 Spot Bond					0.00000	100.90556				0.00	0	0
Total CLN479 SPOT										0.00	0	0
Total For CLN479										0.00	0	0
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN481 On 07/06/2022 Spot Bond					0.00000	102.15036				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	102.08433				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN483 On 20/05/2021 Spot Bond					0.00000	102.94613				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN484 On 02/12/2021 Spot Bond					0.00000	102.17547				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN485 On 02/12/2021 Spot Bond			9.24000	103.12920	9.24000	103.10361				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN486 On 20/06/2022 Spot Bond					0.00000	102.03031				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN487 On 07/12/2021 Spot Bond			12.25500	103.32782	12.25500	103.40912				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN488 On 28/07/2022 Spot Bond			9.05500	100.63985	9.05500	100.61523				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN489 On 28/03/2020 Spot Bond					0.00000	101.04146				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN490 On 28/03/2022 Spot Bond					0.00000	101.09275				0.00	0	0
Total CLN490 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN490										0.00	0	0
CLN490 On 07/06/2022 Spot Bond					0.00000	102.15036				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN491 On 30/09/2019 Spot Bond					0.00000	101.01448				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN492 On 20/06/2022 Spot Bond					0.00000	101.40717				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 07/06/2022 Spot Bond			11.74000	101.50958	11.74000	102.55228				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN494 On 29/08/2020 Spot Bond					0.00000	101.72779				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			10.05500	104.45224	10.05500	104.42393				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond					0.00000	101.75289				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					0.00000	101.71330				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN498 On 20/05/2021 Spot Bond					0.00000	102.01873				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN500 On 10/10/2020 Spot Bond					0.00000	100.72302				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN500 On 11/10/2022 Spot Bond					0.00000	100.74387				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond					0.00000	100.77017				0.00	0	0
Total CLN502 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN502										0.00	0	0
CLN50: On 20/12/2022 Spot Bond					0.00000	101.45176				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN50: On 11/10/2024 Spot Bond					0.00000	100.77017				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN50: On 24/10/2020 Spot Bond					0.00000	100.37159				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN50: On 30/04/2019 Spot Bond					0.00000	100.21673				0.00	0	0
Total CLN506 SPOT										0.00	0	0
Total For CLN506										0.00	0	0
CLN50: On 20/12/2022 Spot Bond					0.00000	101.42199				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					0.00000	102.48257				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					0.00000	100.73245				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN51: On 14/11/2022 Spot Bond					0.00000	99.88229				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN51: On 07/06/2022 Spot Bond					0.00000	100.24554				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	217.10947				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.87500	97.52777	8.87500	97.50450				0.00	0	0
Total CLN81 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN81									0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.49000	8.49000	8.49000	192.12486			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			8.49000	8.49000	8.49000	192.63326			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					0.00000	101.18644			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					0.00000	101.23929			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					0.00000	101.55086			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1 On 20/09/2019 Spot Bond					0.00000	101.23923			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					0.00000	101.28644			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					0.00000	99.73496			0.00	0	0
Total CLNF16 SPOT									0.00	0	0
Total For CLNF16									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			7.76000	101.98486	7.76000	101.96370			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			8.88500	116.01580	8.88500	115.98809		17,770,000,000,000.00	2,000,000,000	1,000,000,000	
Total COJ05 SPOT								17,770,000,000,000.00	2,000,000,000	1,000,000,000	
Total For COJ05								17,770,000,000,000.00	2,000,000,000	1,000,000,000	
COJ07 On 23/03/2021 Spot Bond			9.35000	107.90702	9.35000	107.87978		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			10.09500	109.07577	10.09500	109.04627		0.00	0	0	
Total COJ08 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For COJ08									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			9.60500	104.38786	9.60500	104.36096			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			9.89000	100.11831	9.89000	100.09176			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			11.20000	97.61285	11.20000	97.58364		4,480,000,000,000.00	400,000,000	100,000,000	
Total COT02 SPOT								4,480,000,000,000.00	400,000,000	100,000,000	
Total For COT02								4,480,000,000,000.00	400,000,000	100,000,000	
COT03 On 05/06/2028 Spot Bond			11.22000	91.08447	11.22000	91.05716		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			11.53000	97.87458	11.53000	98.77417		0.00	0	0	
Total CPV01 SPOT								0.00	0	0	
Total For CPV01								0.00	0	0	
CS001 On 31/03/2018 Spot Bond					0.00000	100.92916		0.00	0	0	
Total CS001 SPOT								0.00	0	0	
Total For CS001								0.00	0	0	
CS002 On 17/12/2020 Spot Bond					0.00000	101.25982		0.00	0	0	
Total CS002 SPOT								0.00	0	0	
Total For CS002								0.00	0	0	
CS003 On 12/08/2021 Spot Bond					0.00000	98.86932		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	150,000,000	
Total CSA04U SPOT								0.00	0	150,000,000	
Total For CSA04U								0.00	0	150,000,000	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DEN40U										0.00	0	0
DENG7 On 21/09/2018 Spot Bond					0.00000	101.17879				0.00	0	280,000,000
Total DENG73 SPOT										0.00	0	280,000,000
Total For DENG73										0.00	0	280,000,000
DENG7 On 28/09/2018 Spot Bond					0.00000	101.01317				0.00	0	358,000,000
Total DENG74 SPOT										0.00	0	358,000,000
Total For DENG74										0.00	0	358,000,000
DENG7 On 04/09/2018 Spot Bond					0.00000	101.54092				0.00	0	0
Total DENG75 SPOT										0.00	0	0
Total For DENG75										0.00	0	0
DENG7 On 04/09/2018 Spot Bond					0.00000	101.12714				0.00	0	0
Total DENG76 SPOT										0.00	0	0
Total For DENG76										0.00	0	0
DOL00 On 20/09/2018 Spot Bond					0.00000	101.61153				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL00 On 24/01/2019 Spot Bond					0.00000	100.57442				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL00 On 20/12/2019 Spot Bond					0.00000	76.71928				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DOL01 On 20/12/2021 Spot Bond					0.00000	102.35222				0.00	0	0
Total DOL012 SPOT										0.00	0	0
Total For DOL012										0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	101.88599				0.00	0	0
Total DSY01 SPOT										0.00	0	0
Total For DSY01										0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	102.15055				0.00	0	0
Total DSY02 SPOT										0.00	0	0
Total For DSY02										0.00	0	0
DSY03 On 21/11/2024 Spot Bond			9.54000	9.54000	9.54000	105.68157				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			8.89000	101.69313	8.89000	101.66883				0.00	0	0
Total DV2021 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DV2021									0.00	0	0
DV22 On 07/02/2020 Spot Bond			8.16000	102.38210	8.16000	102.35949			81,600,000,000.00	10,000,000	351,271,100
Total DV22 SPOT									81,600,000,000.00	10,000,000	351,271,100
Total For DV22									81,600,000,000.00	10,000,000	351,271,100
DV22/R On 07/02/2020 Spot Bond			100.00000	27.45917	100.00000	27.39773			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			9.00500	108.46777	9.00500	108.44181			3,891,060,500,000.00	432,100,000	442,762,900
Total DV23 SPOT									3,891,060,500,000.00	432,100,000	442,762,900
Total For DV23									3,891,060,500,000.00	432,100,000	442,762,900
DV23/R On 27/02/2023 Spot Bond			100.00000	15.91672	100.00000	15.88168			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	15.91672	100.00000	15.88168			0.00	0	0
Total DV23/R2023 SPOT									0.00	0	0
Total For DV23/R2023									0.00	0	0
DV24 On 18/02/2024 Spot Bond			9.42500	100.96599	9.42500	100.94072			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	99.76885	9.69000	99.74319			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	99.76885	9.69000	99.74319			0.00	0	0
Total DV24/R2023 SPOT									0.00	0	0
Total For DV24/R2023									0.00	0	0
DV29 On 18/02/2029 Spot Bond			10.85500	94.97320	10.85500	94.94592			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	99.75932	10.10000	99.73261			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	99.75932	10.10000	99.73261			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC02: On 19/02/2018 Spot Bond					0.00000	101.77298			0.00	0	0
Total DVC028 SPOT									0.00	0	0
Total For DVC028									0.00	0	0
DVC02: On 29/08/2018 Spot Bond					0.00000	101.62671			0.00	0	0
Total DVC029 SPOT									0.00	0	0
Total For DVC029									0.00	0	0
DVC03: On 23/10/2018 Spot Bond					0.00000	100.35766			0.00	0	0
Total DVC030 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DVC030									0.00	0	0
DVF18 On 30/03/2018 Spot Bond					0.00000	100.90532			0.00	0	0
Total DVF18 SPOT									0.00	0	0
Total For DVF18									0.00	0	0
DVF19 On 31/05/2019 Spot Bond					0.00000	101.93556			0.00	0	0
Total DVF19 SPOT									0.00	0	0
Total For DVF19									0.00	0	0
DVF20 On 29/11/2019 Spot Bond					0.00000	101.67957			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20f On 28/03/2020 Spot Bond					0.00000	101.03890			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF20(On 31/08/2020 Spot Bond					0.00000	101.60434			0.00	0	0
Total DVF20C SPOT									0.00	0	0
Total For DVF20C									0.00	0	0
DVF20f On 23/10/2020 Spot Bond					0.00000	100.37658			0.00	0	0
Total DVF20D SPOT									0.00	0	0
Total For DVF20D									0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	101.74143			0.00	0	0
Total DVF21 SPOT									0.00	0	0
Total For DVF21									0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	101.12777			0.00	0	0
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
DVF22f On 29/08/2022 Spot Bond					0.00000	101.70850			0.00	0	0
Total DVF22B SPOT									0.00	0	0
Total For DVF22B									0.00	0	0
DVF22(On 24/10/2022 Spot Bond					0.00000	100.36326			0.00	0	0
Total DVF22C SPOT									0.00	0	0
Total For DVF22C									0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	100.39974			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			8.00000	112.43725	8.00000	112.41289			1,600,000,000,000.00	200,000,000	300,000,000
Total E170 SPOT									1,600,000,000,000.00	200,000,000	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 E170									1,600,000,000,000.00	200,000,000	300,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	25.34104	100.00000	25.28433			0.00	0	0
Total E170/R207 SPOT									0.00	0	0
Total For E170/R207									0.00	0	0
ECN20 On 14/03/2020 Spot Bond			8.66000	105.78719	8.66000	105.76241			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			8.95000	106.66132	8.95000	106.63552			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			9.36500	106.72043	9.36500	106.69345			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			3.95000	102.50026	3.95000	102.48567			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			3.64000	94.90412	3.64000	94.89141			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	117.04556	2.25000	117.03432			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	127.50652	3.39000	127.49032			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	113.99371	3.40000	113.97918			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	112.06855	3.42000	112.05419			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			3.59500	102.44353	3.59500	102.42998			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			3.61000	96.14076	3.61000	96.12796			0.00	0	0
Total EL36 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	117.04556	2.25000	117.03432				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			8.94000	103.85953	8.94000	103.83444				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			9.02000	108.94332	9.02000	108.91677				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			10.27000	101.66709	10.27000	101.63897				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			10.65500	10.65500	10.65500	96.58074				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.90500	10.90500	10.90500	102.34285				0.00	0	1,999,999,800
Total EMM05 SPOT										0.00	0	1,999,999,800
Total For EMM05										0.00	0	1,999,999,800
EMM06 On 23/06/2025 Spot Bond			10.37000	100.71881	10.37000	100.93877				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			10.22000	102.64101	10.22000	101.87089				0.00	0	0
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			10.93000	103.50302	10.93000	89.70010				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
EPF002 On 28/05/2018 Spot Bond					0.00000	101.73261				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF006 On 19/08/2018 Spot Bond					0.00000	102.14008				0.00	0	1,000,000,000
Total EPF006 SPOT										0.00	0	1,000,000,000
Total For EPF006										0.00	0	1,000,000,000
EPF007 On 02/09/2020 Spot Bond					0.00000	101.59810				0.00	0	0
Total EPF007 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPF007										0.00	0	0
EPF007 On 12/09/2019 Spot Bond					0.00000	101.79846				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF008 On 30/03/2018 Spot Bond					0.00000	100.87413				0.00	0	0
Total EPF009 SPOT										0.00	0	0
Total For EPF009										0.00	0	0
EPF009 On 07/11/2019 Spot Bond					0.00000	100.31153				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF010 On 12/06/2020 Spot Bond					0.00000	101.97827				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF011 On 06/11/2020 Spot Bond					0.00000	100.04601				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF012 On 01/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF01U 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
EPF02U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF03U SPOT										0.00	0	0
Total For EPF03U										0.00	0	0
EPFC30 On 02/03/2018 Spot Bond					0.00000	101.50836				0.00	0	0
Total EPFC30 SPOT										0.00	0	0
Total For EPFC30										0.00	0	0
EPFC30 On 06/03/2018 Spot Bond					0.00000	103.34418				0.00	0	0
Total EPFC33 SPOT										0.00	0	0
Total For EPFC33										0.00	0	0
EPFC33 On 06/09/2018 Spot Bond					0.00000	101.46238				0.00	0	0
Total EPFC34 SPOT										0.00	0	0
Total For EPFC34										0.00	0	0
EPFC34 On 03/05/2018 Spot Bond					0.00000	100.06364				0.00	0	0
Total EPFC35 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPFC35										0.00	0	0
EPFC3 On 06/11/2018 Spot Bond					0.00000	100.04204				0.00	0	0
Total EPFC36 SPOT										0.00	0	0
Total For EPFC36										0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	98.40492				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			12.06000	102.33261	12.06000	102.29944				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond					0.00000	100.20789				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	100.28039				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
ERS3B On 17/08/2019 Spot Bond					0.00000	99.74440				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/05/2019 Spot Bond					0.00000	99.72101				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/08/2019 Spot Bond					0.00000	99.72973				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/05/2019 Spot Bond					0.00000	99.69105				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERS3C5 SPOT									0.00	0	0
Total For ERS3C5									0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	104.54100	10.00000	104.51400			0.00	0	0
Total ERS12/JIBAR SPOT									0.00	0	0
Total For ERS12/JIBAR									0.00	0	0
ERSA1 On 17/08/2018 Spot Bond					0.00000	99.70269			0.00	0	0
Total ERS17 SPOT									0.00	0	0
Total For ERS17									0.00	0	0
ERSA2 On 17/08/2018 Spot Bond					0.00000	100.00699			0.00	0	0
Total ERS20 SPOT									0.00	0	0
Total For ERS20									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	99.38742			0.00	0	0
Total ERS21 SPOT									0.00	0	0
Total For ERS21									0.00	0	0
ERSA2 On 17/05/2019 Spot Bond					0.00000	100.16426			0.00	0	0
Total ERS22 SPOT									0.00	0	0
Total For ERS22									0.00	0	0
ERSA2 On 17/08/2019 Spot Bond					0.00000	100.10142			0.00	0	0
Total ERS23 SPOT									0.00	0	0
Total For ERS23									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	99.75474			0.00	0	0
Total ERS24 SPOT									0.00	0	0
Total For ERS24									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.74594			0.00	0	0
Total ERS25 SPOT									0.00	0	0
Total For ERS25									0.00	0	0
ES18 On 20/04/2018 Spot Bond			7.98000	103.04795	7.98000	103.02575		424,536,000,000,000.00	53,200,000,000	34,800,000,000	
Total ES18 SPOT								4,536,000,000,000.00	53,200,000,000	34,800,000,000	
Total For ES18								4,536,000,000,000.00	53,200,000,000	34,800,000,000	
ES18/R On 20/04/2018 Spot Bond			9.25000	102.80134	9.25000	102.77574		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			8.79500	105.16594	8.79500	105.14093		35,355,900,000,000.00	4,020,000,000	2,829,218,000	
Total ES23 SPOT								35,355,900,000,000.00	4,020,000,000	2,829,218,000	
Total For ES23								35,355,900,000,000.00	4,020,000,000	2,829,218,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.40516	10.00000	100.37809		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES23/R2023 SPOT									0.00	0	0
Total For ES23/R2023									0.00	0	0
ES26 On 02/04/2026 Spot Bond			9.69000	92.58330	9.69000	92.55923			197,966,700,000,000.00	20,430,000,000	10,454,700,000
Total ES26 SPOT									17,966,700,000,000.00	20,430,000,000	10,454,700,000
Total For ES26									17,966,700,000,000.00	20,430,000,000	10,454,700,000
ES26/R On 02/04/2026 Spot Bond			7.85000	102.78811	7.85000	102.76637			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			10.64000	79.37974	10.64000	79.35701			2,553,600,000,000.00	240,000,000	16,092,600,000
Total ES33 SPOT									2,553,600,000,000.00	240,000,000	16,092,600,000
Total For ES33									2,553,600,000,000.00	240,000,000	16,092,600,000
ES33/R On 15/09/2033 Spot Bond			7.50000	103.03501	7.50000	103.01405			0.00	0	0
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			10.81500	82.73813	10.81500	82.71419			54,291,300,000,000.00	5,020,000,000	16,579,596,100
Total ES42 SPOT									54,291,300,000,000.00	5,020,000,000	16,579,596,100
Total For ES42									54,291,300,000,000.00	5,020,000,000	16,579,596,100
ES42/R On 25/04/2042 Spot Bond			8.50000	102.47717	8.50000	102.45374			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
EXX02 On 19/05/2019 Spot Bond					0.00000	100.85949			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	101.24605			0.00	0	0
Total FBJ20Z SPOT									0.00	0	0
Total For FBJ20Z									0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.28651			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond					0.00000	102.14697				0.00	0	50,000,000
Total FIFB08 SPOT										0.00	0	50,000,000
Total For FIFB08										0.00	0	50,000,000
FIFB09 On 27/06/2019 Spot Bond					0.00000	101.07653				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond					0.00000	101.95396				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	100.29517				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	99.88534				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.02223				0.00	0	0
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.93111				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FIFB15 SPOT									0.00	0	0
Total For FIFB15									0.00	0	0
FIFC32 On 24/05/2018 Spot Bond					0.00000	101.63275			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			8.51000	101.14184	8.51000	101.11869		6,127,200,000,000.00	720,000,000	360,000,000	
Total FRB05 SPOT								6,127,200,000,000.00	720,000,000	360,000,000	
Total For FRB05								6,127,200,000,000.00	720,000,000	360,000,000	
FRB12 On 02/06/2019 Spot Bond					0.00000	102.25920		0.00	0	0	
Total FRB12 SPOT								0.00	0	0	
Total For FRB12								0.00	0	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.58396		0.00	0	0	
Total FRB13 SPOT								0.00	0	0	
Total For FRB13								0.00	0	0	
FRB14 On 02/06/2021 Spot Bond			10.34000	10.34000	10.34000	100.90498		0.00	0	0	
Total FRB14 SPOT								0.00	0	0	
Total For FRB14								0.00	0	0	
FRB15 On 06/03/2020 Spot Bond					0.00000	104.39598		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					0.00000	103.70340		0.00	0	0	
Total FRB16 SPOT								0.00	0	0	
Total For FRB16								0.00	0	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	101.08863		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	103.98498				0.00	3,000,000,000	1,500,000,000
Total FRB18 SPOT										0.00	3,000,000,000	1,500,000,000
Total For FRB18										0.00	3,000,000,000	1,500,000,000
FRB19 On 14/04/2021 Spot Bond			11.04000	107.38184	11.04000	107.35014				0.00	0	0
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	103.85005				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	102.28785				0.00	0	0
Total FRB21 SPOT										0.00	0	0
Total For FRB21										0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	102.06603				0.00	0	0
Total FRB22 SPOT										0.00	0	0
Total For FRB22										0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	101.42196				0.00	0	0
Total FRB23 SPOT										0.00	0	0
Total For FRB23										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			8.64000	104.35970	8.64000	104.33545				0.00	0	0
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond					0.00000	102.74317				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			3.14000	146.59307	3.14000	146.57543				0.00	0	68,010,000
Total FRBI22 SPOT										0.00	0	68,010,000
Total For FRBI22										0.00	0	68,010,000
FRBI23 On 07/12/2023 Spot Bond			3.24500	3.24500	3.24500	285.35104				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			3.65200	3.65200	3.65200	120.65092				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			4.07000	4.07000	4.07000	163.67257				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			4.05000	4.05000	4.05000	82.70954				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			4.34000	4.34000	4.34000	193.75880				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			4.34000	89.98303	4.34000	89.96934				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			4.34000	91.85606	4.34000	91.40076				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			8.44000	8.44000	8.44000	79.58583				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			9.79000	9.79000	9.79000	53.32007				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.83000	9.83000	9.83000	52.62529				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10 On 03/06/2021 Spot Bond					0.00000	102.06252				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC16 On 20/03/2018 Spot Bond					0.00000	101.23530				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16 On 20/03/2018 Spot Bond					0.00000	101.23665				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16 On 20/03/2018 Spot Bond					0.00000	101.72688				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16 On 20/06/2018 Spot Bond					0.00000	101.27131				0.00	0	0

Contract 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			4.44500	4.44500	4.44500	114.70037				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC169:On 20/06/2018 Spot Bond					0.00000	101.33420				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC170:On 20/06/2018 Spot Bond					0.00000	101.32892				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC171:On 21/02/2018 Spot Bond					0.00000	101.64238				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC172:On 20/06/2018 Spot Bond					0.00000	101.33420				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC174:On 20/09/2018 Spot Bond					0.00000	101.26634				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					0.00000	101.24058				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					0.00000	99.56313				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					0.00000	101.42453				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					0.00000	97.88217				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					0.00000	103.49984				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					0.00000	101.61024				0.00	0	0

Contract 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					0.00000	101.30509				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					0.00000	101.32073				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					0.00000	100.93625				0.00	0	130,000,000
Total FRC192 SPOT										0.00	0	130,000,000
Total For FRC192										0.00	0	130,000,000
FRC192:On 25/11/2020 Spot Bond			10.00000	104.54100	10.00000	104.51400				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					0.00000	101.38541				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					0.00000	101.66696				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					0.00000	103.79926				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					0.00000	101.36123				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					0.00000	100.02329				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					0.00000	100.02325				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 04/11/2019 Spot Bond					0.00000	100.01655				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			3.70000	143.56781	3.70000	143.54833				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 20/05/2020 Spot Bond					0.00000	101.99690				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC23: On 25/06/2018 Spot Bond					0.00000	101.04890				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			4.56000	139.06207	4.56000	139.03997				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond					0.00000	101.93756				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	106.48273				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	115.33615				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	106.98087				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	115.95323				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					0.00000	114.94926				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	106.31848				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	105.99923				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	101.07718				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	107.38407				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	101.06664				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	100.86024				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	106.46871				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	97.33393				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	113.61705				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25(On 19/10/2020 Spot Bond					0.00000	95.91364				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25(On 13/02/2022 Spot Bond					0.00000	102.49397				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					0.00000	101.41596				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25: On 27/03/2020 Spot Bond					0.00000	101.23024				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25: On 05/10/2022 Spot Bond					0.00000	90.77688				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25: On 17/07/2027 Spot Bond					0.00000	100.57528				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25: On 27/03/2020 Spot Bond					0.00000	101.02527				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC25: On 08/05/2020 Spot Bond					0.00000	100.00011				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC25: On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	101.94877				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	102.51504	3.45500	102.57335				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC26: On 10/10/2020 Spot Bond					0.00000	100.71130				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC26: On 13/07/2020 Spot Bond					0.00000	100.60268				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC26: On 15/03/2019 Spot Bond					0.00000	101.87656				0.00	0	0
Total FRC263 SPOT										0.00	0	0
Total For FRC263										0.00	0	0
FRC26: On 13/07/2020 Spot Bond					0.00000	100.40690				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC265 On 20/06/2021 Spot Bond					0.00000	100.11801			0.00	0	0
Total FRC265 SPOT									0.00	0	0
Total For FRC265									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.22000	4.22000	4.22000	140.80238			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.28000	4.28000	4.28000	140.48949			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			4.26000	4.26000	4.26000	140.59370			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									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
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			4.31000	84.33629	4.31000	84.69452			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			4.45000	95.42660	4.45000	95.41174			0.00	0	0
Total FRI38 SPOT									0.00	0	0
Total For FRI38									0.00	0	0
FRJ18 On 21/02/2018 Spot Bond					0.00000	101.91794			0.00	0	0
Total FRJ18 SPOT									0.00	0	0
Total For FRJ18									0.00	0	0
FRJ19 On 04/04/2019 Spot Bond					0.00000	101.11900			0.00	0	0
Total FRJ19 SPOT									0.00	0	0
Total For FRJ19									0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.96687			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.20974			0.00	0	30,000,000
Total FRJ21 SPOT									0.00	0	30,000,000
Total For FRJ21									0.00	0	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.77669			0.00	0	16,410,000,000
Total FRJ22 SPOT									0.00	0	16,410,000,000
Total For FRJ22									0.00	0	16,410,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.19228			0.00	0	0
Total FRJ23 SPOT									0.00	0	0
Total For FRJ23									0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.35378			0.00	84,000,000	42,000,000
Total FRJ25 SPOT									0.00	84,000,000	42,000,000
Total For FRJ25									0.00	84,000,000	42,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	100.80368			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			3.12800	3.12800	3.12800	98.90886			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			3.47000	3.47000	3.47000	110.75829			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					0.00000	100.37481			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					0.00000	100.37481			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			3.61000	99.85167	3.61000	108.39276			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			3.64000	210.58252	3.64000	210.55444			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS11C On 31/01/2038 Spot Bond			4.40000	96.14456	4.40000	96.12971			0.00	0	17,070,000,000
Total FRS110 SPOT									0.00	0	17,070,000,000
Total For FRS110									0.00	0	17,070,000,000
FRS112 On 07/12/2033 Spot Bond			3.67000	3.67000	3.67000	209.79893			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					0.00000	100.29646			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			3.70000	120.29736	3.70000	120.28105			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			3.77500	105.69675	3.77500	105.68221			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			4.14000	99.98565	4.14000	99.97090			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			3.79000	114.59533	3.79000	206.80976			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			3.84000	205.60817	3.84000	205.57964			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			3.23000	108.53578	3.23000	108.52244			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			3.87000	204.87446	3.87000	204.84587			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			4.68500	92.13863	4.68500	92.12369			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	164.19049	4.03500	164.16686			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS127 On 31/01/2038 Spot Bond			4.50000	82.67980	4.50000	94.70030			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			4.01000	104.55459	4.01000	164.52098			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS130 On 11/02/2018 Spot Bond			100.00000	99.45504	100.00000	99.18478			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	163.69630	4.07000	163.67257			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			4.38000	192.87929	4.38000	192.84971			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS133 On 24/03/2020 Spot Bond					0.00000	99.91830			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			4.43000	83.26485	4.43000	95.69814			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			4.68500	4.68500	4.68500	92.12369			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			4.21000	98.93345	4.21000	98.91868			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	166.39996	3.88000	166.37669			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			4.15000	198.17893	4.15000	198.14977			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	164.54455	4.01000	164.52098			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS14: On 31/03/2028 Spot Bond			4.01000	164.54455	4.01000	164.52098			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.30000	97.01211	4.30000	160.46691			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS14: On 31/01/2025 Spot Bond			4.00000	118.01488	4.00000	117.99793			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0
FRS14: On 31/01/2022 Spot Bond			3.40000	145.17936	3.40000	145.16086			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.36000	159.66703	4.36000	159.64265			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS15: On 31/03/2028 Spot Bond			4.40000	159.12034	4.40000	159.09586			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS15: On 31/01/2025 Spot Bond			3.97000	118.24093	3.97000	118.22404			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS15: On 31/03/2028 Spot Bond			4.37000	159.53015	4.37000	159.50575			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS15: On 31/03/2028 Spot Bond			4.41000	4.41000	4.41000	158.95950			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS15: On 19/05/2019 Spot Bond					0.00000	127.20984			0.00	0	0
Total FRS157 SPOT									0.00	0	0
Total For FRS157									0.00	0	0
FRS15: On 20/06/2022 Spot Bond					0.00000	119.79748			0.00	0	0
Total FRS158 SPOT									0.00	0	0
Total For FRS158									0.00	0	0
FRS15: On 06/06/2023 Spot Bond					0.00000	117.86871			0.00	0	0
Total FRS159 SPOT									0.00	0	0
Total For FRS159									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS16(On 06/06/2024 Spot Bond					0.00000	112.88602				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS16(On 06/06/2025 Spot Bond					0.00000	107.34531				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS16(On 20/06/2022 Spot Bond					0.00000	97.48500				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS16(On 06/06/2023 Spot Bond					0.00000	96.44574				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS16(On 06/06/2024 Spot Bond					0.00000	95.52055				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS16(On 06/06/2025 Spot Bond					0.00000	92.10066				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS16(On 01/08/2021 Spot Bond					0.00000	72.19625				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					0.00000	85.42338				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					0.00000	82.34706				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					0.00000	75.41905				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					0.00000	119.32933				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					0.00000	100.56596				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS17: On 16/10/2024 Spot Bond					0.00000	100.60001				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS17: On 13/11/2020 Spot Bond					0.00000	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					0.00000	100.00000				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS17: On 26/01/2024 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS17: On 26/01/2024 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.13000	3.13000	3.13000	286.99443				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			3.02000	3.02000	3.02000	288.57695				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			3.74000	3.74000	3.74000	278.40396				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			3.36000	3.36000	3.36000	145.37744				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	100.24543				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.89000	147.96753	2.89000	147.95071				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	100.01475				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS64 On 26/01/2042 Spot Bond			3.45000	105.60044	3.45000	105.58685			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			3.16000	85.09745	3.16000	113.00467			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			3.16000	3.16000	3.16000	124.51663			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS86 On 23/04/2018 Spot Bond					0.00000	99.91895			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			3.19000	3.19000	3.19000	124.27697			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			3.93000	3.93000	3.93000	275.79108			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond					0.00000	100.00012			0.00	0	30,000,000
Total FRS94 SPOT									0.00	0	30,000,000
Total For FRS94									0.00	0	30,000,000
FRS96 On 27/08/2018 Spot Bond					0.00000	101.79627			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			7.13900	103.94880	7.13900	103.92872			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			7.84000	103.99196	7.84000	103.96987			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			8.08000	104.69628	8.08000	104.67350			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			8.85500	8.85500	8.85500	99.01248			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24 On 10/12/2024 Spot Bond			9.27000	109.14387	9.27000	109.11670			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			9.68000	102.35838	9.68000	102.33180		7,825,312,000,000.00		808,400,000	402,800,000
Total FRX26 SPOT								7,825,312,000,000.00		808,400,000	402,800,000
Total For FRX26								7,825,312,000,000.00		808,400,000	402,800,000
FRX27 On 07/03/2027 Spot Bond			9.72000	107.13950	9.72000	107.11141		43,740,000,000.00		4,500,000	1,500,000
Total FRX27 SPOT								43,740,000,000.00		4,500,000	1,500,000
Total For FRX27								43,740,000,000.00		4,500,000	1,500,000
FRX30 On 31/01/2030 Spot Bond			10.17500	97.33245	10.17500	97.30577		0.00		0	0
Total FRX30 SPOT								0.00		0	0
Total For FRX30								0.00		0	0
FRX31 On 21/02/2031 Spot Bond			10.29500	98.79781	10.29500	98.77086		0.00		0	0
Total FRX31 SPOT								0.00		0	0
Total For FRX31								0.00		0	0
FRX32 On 31/03/2032 Spot Bond			10.25000	104.52913	10.25000	105.75268		0.00		0	0
Total FRX32 SPOT								0.00		0	0
Total For FRX32								0.00		0	0
FRX45 On 14/04/2045 Spot Bond			11.02500	76.61628	11.02500	76.59369		0.00		0	0
Total FRX45 SPOT								0.00		0	0
Total For FRX45								0.00		0	0
FS1A5 On 20/09/2018 Spot Bond					0.00000	101.23072		0.00		0	0
Total FS1A5 SPOT								0.00		0	0
Total For FS1A5								0.00		0	0
FS1B1 On 20/09/2018 Spot Bond					0.00000	101.37378		0.00		0	0
Total FS1B1 SPOT								0.00		0	0
Total For FS1B1								0.00		0	0
FS1C1 On 20/09/2018 Spot Bond					0.00000	101.26634		0.00		0	0
Total FS1C1 SPOT								0.00		0	0
Total For FS1C1								0.00		0	0
FS1D1 On 20/09/2018 Spot Bond					0.00000	101.44244		0.00		0	0
Total FS1D1 SPOT								0.00		0	0
Total For FS1D1								0.00		0	0
FS2A4 On 20/11/2018 Spot Bond					0.00000	101.75172		0.00		0	0
Total FS2A4 SPOT								0.00		0	0
Total For FS2A4								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS2A5 On 20/02/2019 Spot Bond					0.00000	101.93096				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/02/2019 Spot Bond					0.00000	101.89843				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/02/2019 Spot Bond					0.00000	101.95307				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/02/2019 Spot Bond					0.00000	102.19343				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	101.94536				0.00	0	0
Total FS3A5 SPOT										0.00	0	0
Total For FS3A5										0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	102.15451				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A1L On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A1U SPOT										0.00	0	0
Total For FS5A1U										0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A2U SPOT										0.00	0	0
Total For FS5A2U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond					0.00000	100.62676				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	99.79003				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31A On 25/02/2018 Spot Bond					0.00000	101.69143				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.72653				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.74645				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	101.87592				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	102.03520				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond					0.00000	102.13473				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					0.00000	101.33523				0.00	200,000,000	100,000,000
Total GPT43 SPOT										0.00	200,000,000	100,000,000
Total For GPT43										0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB01U SPOT									0.00	0	0
Total For GRB01U									0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB03U SPOT									0.00	0	0
Total For GRB03U									0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB04U SPOT									0.00	0	0
Total For GRB04U									0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB05U SPOT									0.00	0	0
Total For GRB05U									0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB06U SPOT									0.00	0	0
Total For GRB06U									0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB07U SPOT									0.00	0	0
Total For GRB07U									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB18U SPOT									0.00	0	0
Total For GRB18U									0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB19U SPOT									0.00	0	0
Total For GRB19U									0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB20U SPOT									0.00	0	0
Total For GRB20U									0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB21U SPOT									0.00	0	0
Total For GRB21U									0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB22U SPOT									0.00	0	0
Total For GRB22U									0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB23U SPOT									0.00	0	0
Total For GRB23U									0.00	0	0
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
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB27U SPOT									0.00	0	0
Total For GRB27U									0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	102.18236			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0
GRT08 On 24/06/2019 Spot Bond					0.00000	101.37874			0.00	0	0
Total GRT08 SPOT									0.00	0	0
Total For GRT08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT09 On 15/10/2018 Spot Bond					0.00000	100.94334			0.00	0	0
Total GRT09 SPOT									0.00	0	0
Total For GRT09									0.00	0	0
GRT10 On 13/05/2019 Spot Bond					0.00000	100.42144			0.00	500,000,000	500,000,000
Total GRT10 SPOT									0.00	500,000,000	500,000,000
Total For GRT10									0.00	500,000,000	500,000,000
GRT11 On 13/05/2021 Spot Bond					0.00000	99.85760			0.00	0	0
Total GRT11 SPOT									0.00	0	0
Total For GRT11									0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	101.32659			0.00	0	0
Total GRT12 SPOT									0.00	0	0
Total For GRT12									0.00	0	0
GRT13 On 15/04/2020 Spot Bond					0.00000	100.58014			0.00	0	0
Total GRT13 SPOT									0.00	0	0
Total For GRT13									0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	101.90273			0.00	0	0
Total GRT14 SPOT									0.00	0	0
Total For GRT14									0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	100.68018			0.00	0	0
Total GRT15 SPOT									0.00	0	0
Total For GRT15									0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	100.54813			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			9.29500	106.89008	9.29500	106.86340			52,981,500,000.00	5,700,000	1,900,000
Total GRT17 SPOT									52,981,500,000.00	5,700,000	1,900,000
Total For GRT17									52,981,500,000.00	5,700,000	1,900,000
GRT18 On 13/03/2020 Spot Bond					0.00000	101.54485			0.00	0	0
Total GRT18 SPOT									0.00	0	0
Total For GRT18									0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	102.46701			0.00	0	1,000,000,000
Total GRT19 SPOT									0.00	0	1,000,000,000
Total For GRT19									0.00	0	1,000,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	100.90462			0.00	0	0
Total GRT20 SPOT									0.00	0	0
Total For GRT20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT21 On 03/04/2024 Spot Bond			10.02000	101.21764	10.02000	102.33193				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	100.55420				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	100.57031				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
HC2T2 On 05/10/2018 Spot Bond					0.00000	100.79454				0.00	0	0
Total HC2T2 SPOT										0.00	0	0
Total For HC2T2										0.00	0	0
HC5T1 On 29/10/2018 Spot Bond					0.00000	101.64082				0.00	0	0
Total HC5T1 SPOT										0.00	0	0
Total For HC5T1										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB03 On 02/05/2018 Spot Bond					0.00000	100.14432				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond					0.00000	100.37616				0.00	0	8,500,000,000
Total HILB04 SPOT										0.00	0	8,500,000,000
Total For HILB04										0.00	0	8,500,000,000
HILB05 On 11/07/2019 Spot Bond					0.00000	100.99880				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	100.70151				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	100.70989				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C4U SPOT									0.00	0	0
Total For HM1C4U									0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C5U SPOT									0.00	0	0
Total For HM1C5U									0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1D4U SPOT									0.00	0	0
Total For HM1D4U									0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1D5U SPOT									0.00	0	0
Total For HM1D5U									0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1E4U SPOT									0.00	0	0
Total For HM1E4U									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	104.54100	10.00000	104.51400			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF06 On 20/02/2020 Spot Bond					0.00000	102.17158			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF08 On 15/04/2019 Spot Bond					0.00000	100.67852			0.00	0	0
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0
HPF09 On 15/04/2019 Spot Bond					0.00000	100.61062			0.00	0	0
Total HPF09 SPOT									0.00	0	0
Total For HPF09									0.00	0	0
HPF10 On 17/02/2018 Spot Bond					0.00000	99.76342			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			8.05000	103.98523	8.05000	103.96256			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	22.07538	100.00000	22.02599			0.00	0	0
Total HWAY20/R207 SPOT									0.00	0	0
Total For HWAY20/R207									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2 On 07/12/2023 Spot Bond			3.17000	286.45609	3.17000	286.42153			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			2.88000	2.88000	2.88000	296.09623			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			3.44000	87.11537	3.44000	98.07287			0.00	0	0
Total HWAY33 SPOT									0.00	0	0
Total For HWAY33									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			10.44500	90.92141	10.44500	90.89584		58,947,402,000,000.00	5,643,600,000	2,821,200,000	
Total HWAY34 SPOT								58,947,402,000,000.00	5,643,600,000	2,821,200,000	
Total For HWAY34								58,947,402,000,000.00	5,643,600,000	2,821,200,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.43853	100.00000	9.41741			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			10.46500	90.56727	10.46500	90.54175		23,070,092,500,000.00	2,204,500,000	1,101,500,000	
Total HWAY35 SPOT								23,070,092,500,000.00	2,204,500,000	1,101,500,000	
Total For HWAY35								23,070,092,500,000.00	2,204,500,000	1,101,500,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.43845	100.00000	9.41733			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF08 On 15/07/2019 Spot Bond					0.00000	100.57763			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond					0.00000	101.55632			0.00	1,500,000,000	850,000,000
Total HWF09 SPOT									0.00	1,500,000,000	850,000,000
Total For HWF09									0.00	1,500,000,000	850,000,000
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	104.54100	10.00000	104.51400			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			2.55000	129.51705	2.55000	129.50354		294,123,399,990,000.00	115,342,509,800	104,746,214,100	
Total I2025 SPOT								294,123,399,990,000.00	115,342,509,800	104,746,214,100	
Total For I2025								294,123,399,990,000.00	115,342,509,800	104,746,214,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2029 On 31/03/2029 Spot Bond			2.72000	99.34652	2.72000	99.33574			43,300,778,880,000.00	15,919,404,000	62,559,209,000
Total I2029 SPOT									13,300,778,880,000.00	15,919,404,000	62,559,209,000
Total For I2029									13,300,778,880,000.00	15,919,404,000	62,559,209,000
I2033 On 28/02/2033 Spot Bond			2.81000	102.26066	2.81000	102.24928			36,547,239,350,000.00	13,006,135,000	132,613,727,000
Total I2033 SPOT									16,547,239,350,000.00	13,006,135,000	132,613,727,000
Total For I2033									16,547,239,350,000.00	13,006,135,000	132,613,727,000
I2038 On 31/01/2038 Spot Bond			2.83000	122.40344	2.85000	122.00490			144,592,132,712,000.00	51,092,626,400	231,376,801,700
Total I2038 SPOT									14,592,132,712,000.00	51,092,626,400	231,376,801,700
Total For I2038									14,592,132,712,000.00	51,092,626,400	231,376,801,700
I2046 On 31/03/2046 Spot Bond			2.96500	116.40482	2.96500	116.39141			349,748,838,240,000.00	117,959,136,000	180,381,186,300
Total I2046 SPOT									19,748,838,240,000.00	117,959,136,000	180,381,186,300
Total For I2046									19,748,838,240,000.00	117,959,136,000	180,381,186,300
I2050 On 31/12/2050 Spot Bond			2.94000	122.00613	2.94000	121.99210			208,392,463,188,000.00	70,881,790,200	235,568,299,203
Total I2050 SPOT									18,392,463,188,000.00	70,881,790,200	235,568,299,203
Total For I2050									18,392,463,188,000.00	70,881,790,200	235,568,299,203
IB105U On 22/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	101.78002			0.00	0	0
Total IBL100 SPOT									0.00	0	0
Total For IBL100									0.00	0	0
IBL101 On 24/05/2022 Spot Bond			8.77000	8.77000	8.77000	102.95284			0.00	0	0
Total IBL101 SPOT									0.00	0	0
Total For IBL101									0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	101.82157			0.00	0	870,000,000
Total IBL102 SPOT									0.00	0	870,000,000
Total For IBL102									0.00	0	870,000,000
IBL103 On 08/06/2018 Spot Bond					0.00000	101.42748			0.00	0	0
Total IBL103 SPOT									0.00	0	0
Total For IBL103									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.52765			0.00	0	0
Total IBL104 SPOT									0.00	0	0
Total For IBL104									0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	8.28000	8.28000	100.04605			0.00	0	0
Total IBL106 SPOT									0.00	0	0
Total For IBL106									0.00	0	0
IBL108 On 22/11/2019 Spot Bond					0.00000	101.79411			0.00	0	0
Total IBL108 SPOT									0.00	0	0
Total For IBL108									0.00	0	0
IBL109 On 07/12/2023 Spot Bond			3.59000	111.68005	3.59000	280.48762			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			6.08500	6.08500	6.08500	104.38592			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			2.96000	2.96000	2.96000	147.56412			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			7.23500	103.31756	7.23500	103.29730			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	104.54100	10.00000	104.51400			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			8.49000	8.49000	8.49000	100.65992			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			8.68000	8.68000	8.68000	97.97566			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			7.23500	102.60986	7.23500	102.58973			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	102.59467	7.34000	102.57426			0.00	0	0
Total IBL49/R203 SPOT									0.00	0	0
Total For IBL49/R203									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL50 On 02/08/2020 Spot Bond			8.67000	101.11401	8.67000	101.09031			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL53 On 31/07/2018 Spot Bond					0.00000	100.18591			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			8.27000	100.15198	8.27000	100.13014			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond					0.00000	100.20194			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			8.23000	100.74588	8.23000	100.72379			0.00	0	0
Total IBL59 SPOT									0.00	0	0
Total For IBL59									0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.45500	103.39256	9.45500	103.36662			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond					0.00000	100.90828			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0
IBL64 On 29/07/2019 Spot Bond					0.00000	100.09504			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	100.23592			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0
IBL66 On 12/03/2018 Spot Bond					0.00000	101.42019			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			3.69000	143.62118	3.69000	143.60175			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0
IBL68 On 29/06/2018 Spot Bond					0.00000	101.01054			0.00	0	0
Total IBL68 SPOT									0.00	0	0
Total For IBL68									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL69U On 22/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL69U SPOT									0.00	0	0
Total For IBL69U									0.00	0	0
IBL73 On 19/08/2018 Spot Bond					0.00000	102.07050			0.00	0	0
Total IBL73 SPOT									0.00	0	0
Total For IBL73									0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	103.05186			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IBL76 On 25/11/2018 Spot Bond					0.00000	101.96128			0.00	0	0
Total IBL76 SPOT									0.00	0	0
Total For IBL76									0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	101.76636			0.00	0	0
Total IBL77 SPOT									0.00	0	0
Total For IBL77									0.00	0	0
IBL78 On 25/11/2022 Spot Bond			9.50500	104.08054	9.50500	104.05385		14,257,500,000.00	1,500,000	500,000	
Total IBL78 SPOT								14,257,500,000.00	1,500,000	500,000	
Total For IBL78								14,257,500,000.00	1,500,000	500,000	
IBL79 On 27/01/2019 Spot Bond			8.06000	102.11809	8.06000	102.09581		0.00	0	0	
Total IBL79 SPOT								0.00	0	0	
Total For IBL79								0.00	0	0	
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IBL80U SPOT								0.00	0	0	
Total For IBL80U								0.00	0	0	
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IBL81U SPOT								0.00	0	0	
Total For IBL81U								0.00	0	0	
IBL82 On 29/01/2019 Spot Bond					0.00000	100.56399		0.00	0	396,000,000	
Total IBL82 SPOT								0.00	0	396,000,000	
Total For IBL82								0.00	0	396,000,000	
IBL83 On 22/03/2019 Spot Bond					0.00000	101.16180		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL85 On 20/05/2019 Spot Bond					0.00000	102.49945			0.00	0	0
Total IBL85 SPOT									0.00	0	0
Total For IBL85									0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	103.23362			0.00	0	100,000,000
Total IBL86 SPOT									0.00	0	100,000,000
Total For IBL86									0.00	0	100,000,000
IBL87 On 20/05/2019 Spot Bond			8.36000	103.80713	8.36000	103.78365			0.00	0	0
Total IBL87 SPOT									0.00	0	0
Total For IBL87									0.00	0	0
IBL88 On 20/05/2021 Spot Bond			8.84000	106.41326	8.84000	106.38784			0.00	0	0
Total IBL88 SPOT									0.00	0	0
Total For IBL88									0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	18.66626	100.00000	18.62449			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	101.89568			0.00	0	0
Total IBL89 SPOT									0.00	0	0
Total For IBL89									0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL90U SPOT									0.00	0	0
Total For IBL90U									0.00	0	0
IBL91 On 02/06/2018 Spot Bond					0.00000	101.57291			0.00	0	0
Total IBL91 SPOT									0.00	0	0
Total For IBL91									0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	100.66662			0.00	0	0
Total IBL92 SPOT									0.00	0	0
Total For IBL92									0.00	0	0
IBL93 On 31/08/2018 Spot Bond					0.00000	101.89031			0.00	0	1,160,000,000
Total IBL93 SPOT									0.00	0	1,160,000,000
Total For IBL93									0.00	0	1,160,000,000
IBL94 On 06/09/2019 Spot Bond					0.00000	101.72137			0.00	0	0
Total IBL94 SPOT									0.00	0	0
Total For IBL94									0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	102.18851			0.00	0	0
Total IBL95 SPOT									0.00	0	0
Total For IBL95									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL96 On 21/09/2019 Spot Bond					0.00000	101.17732				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond					0.00000	100.86970				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	100.90952				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			8.23000	103.91837	8.23000	103.89534				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					0.00000	101.42754				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					0.00000	100.60023				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			9.10000	100.71558	9.10000	100.69097				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond					0.00000	101.75953				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.32000	98.30955	10.32000	98.28222				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond					0.00000	99.88863				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			11.30500	102.50575	11.30500	102.47093				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG09 On 05/12/2019 Spot Bond					0.00000	101.56800			0.00	0	0
Total IDCG09 SPOT									0.00	0	0
Total For IDCG09									0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.59082			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			10.42000	104.08448	10.42000	104.05544			0.00	0	0
Total IDCG11 SPOT									0.00	0	0
Total For IDCG11									0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.63245	4.00000	101.62136			0.00	0	0
Total IDCP05 SPOT									0.00	0	0
Total For IDCP05									0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	101.24811			0.00	0	0
Total IDCP06 SPOT									0.00	0	0
Total For IDCP06									0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.33870			0.00	0	0
Total IDCP07 SPOT									0.00	0	0
Total For IDCP07									0.00	0	0
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IDCP1U SPOT									0.00	0	0
Total For IDCP1U									0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.72000	101.44064	8.72000	101.41685			0.00	0	0
Total IFC01 SPOT									0.00	0	0
Total For IFC01									0.00	0	0
IFC02 On 14/04/2021 Spot Bond			7.49000	106.36817	7.49000	106.34667			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total For IN302U									0.00	0	0
IN303U On 01/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN303U SPOT									0.00	0	0
Total For IN303U									0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN304U SPOT									0.00	0	0
Total For IN304U									0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN306U SPOT									0.00	0	0
Total For IN306U									0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN313U SPOT									0.00	0	0
Total For IN313U									0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN327U SPOT									0.00	0	0
Total For IN327U									0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN329U SPOT									0.00	0	0
Total For IN329U									0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN334U SPOT									0.00	0	0
Total For IN334U									0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN342U SPOT									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN346U On 15/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN346U SPOT										0.00	0	0
Total For IN346U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN359U On 01/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN359U SPOT										0.00	0	0
Total For IN359U										0.00	0	0
IN364U On 13/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN364U SPOT										0.00	0	0
Total For IN364U										0.00	0	0
IN366U On 16/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN366U SPOT										0.00	0	0
Total For IN366U										0.00	0	0
ING132 On 22/12/2018 Spot Bond					0.00000	101.29801				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	75.78758				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	104.54100	10.00000	104.51400				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond					0.00000	101.27188				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond					0.00000	103.58837				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING335 On 15/08/2019 Spot Bond					0.00000	102.92640				0.00	0	0
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0
ING360 On 22/09/2022 Spot Bond					0.00000	101.29810				0.00	0	0
Total ING360 SPOT										0.00	0	0
Total For ING360										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	101.73421				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	100.01791				0.00	1,030,000,000	1,030,000,000
Total INLV01 SPOT										0.00	1,030,000,000	1,030,000,000
Total For INLV01										0.00	1,030,000,000	1,030,000,000
INLV02 On 20/10/2020 Spot Bond					0.00000	101.56286				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	99.88113				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			11.14000	104.00105	11.14000	103.97041				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	104.54100	10.00000	104.51400				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF08 On 01/07/2018 Spot Bond					0.00000	100.90225				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond					0.00000	101.36983				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	101.60621				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF14 On 17/12/2018 Spot Bond					0.00000	101.24570			0.00	0	0
Total IPF14 SPOT									0.00	0	0
Total For IPF14									0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	101.28098			0.00	0	0
Total IPF15 SPOT									0.00	0	0
Total For IPF15									0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	101.30215			0.00	0	0
Total IPF16 SPOT									0.00	0	0
Total For IPF16									0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	101.16814			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	101.18114			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	101.19415			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	101.24296			0.00	0	0
Total IPF20 SPOT									0.00	0	0
Total For IPF20									0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	101.28813			0.00	0	0
Total IPF21 SPOT									0.00	0	0
Total For IPF21									0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	101.38548			0.00	0	0
Total IPF22 SPOT									0.00	0	0
Total For IPF22									0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF23U SPOT									0.00	0	0
Total For IPF23U									0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	100.07170			0.00	0	0
Total IPF24 SPOT									0.00	0	0
Total For IPF24									0.00	0	0
IPFC17 On 26/04/2018 Spot Bond					0.00000	100.27076			0.00	0	0
Total IPFC17 SPOT									0.00	0	0
Total For IPFC17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL10 On 20/05/2021 Spot Bond			8.99000	103.12923	8.99000	103.10418			33,263,000,000,000.00	3,700,000,000	1,850,000,000
Total IPL10 SPOT									33,263,000,000,000.00	3,700,000,000	1,850,000,000
Total For IPL10									33,263,000,000,000.00	3,700,000,000	1,850,000,000
IPL11 On 24/05/2022 Spot Bond					0.00000	101.91491			0.00	0	0
Total IPL11 SPOT									0.00	0	0
Total For IPL11									0.00	0	0
IPL7 On 05/04/2018 Spot Bond					0.00000	100.93684			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL7/JIB On 05/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL7/JIBAR SPOT									0.00	0	0
Total For IPL7/JIBAR									0.00	0	0
IPL8 On 10/10/2020 Spot Bond					0.00000	101.03073			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IPL9 On 20/05/2021 Spot Bond					0.00000	102.00082			0.00	50,000,000	25,000,000
Total IPL9 SPOT									0.00	50,000,000	25,000,000
Total For IPL9									0.00	50,000,000	25,000,000
IV017/F On 31/01/2022 Spot Bond			2.75000	100.06793	2.75000	100.06037			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	139.87213	5.92000	139.84493			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV025 On 12/09/2019 Spot Bond					0.00000	100.72584			0.00	720,000,000	360,000,000
Total IV025 SPOT									0.00	720,000,000	360,000,000
Total For IV025									0.00	720,000,000	360,000,000
IV026 On 27/09/2019 Spot Bond					0.00000	100.23912			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			4.55000	4.55000	4.55000	113.93748			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV030A On 31/01/2025 Spot Bond			4.55000	4.55000	4.55000	113.93748			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	101.63877			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2018 Spot Bond					0.00000	100.56277			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	100.51501			0.00	0	0
Total IV033 SPOT									0.00	0	0
Total For IV033									0.00	0	0
IV034 On 11/02/2021 Spot Bond			11.04000	103.50907	11.04000	103.47885			0.00	0	0
Total IV034 SPOT									0.00	0	0
Total For IV034									0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	103.15559			0.00	0	0
Total IV035 SPOT									0.00	0	0
Total For IV035									0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	100.53672			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	101.35767			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			5.14000	5.14000	5.14000	136.09241			0.00	0	0
Total IV039 SPOT									0.00	0	0
Total For IV039									0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	102.03433			0.00	0	0
Total IV040 SPOT									0.00	0	0
Total For IV040									0.00	0	0
IV041 On 29/09/2021 Spot Bond			11.39000	106.05235	11.39000	106.01991			0.00	0	0
Total IV041 SPOT									0.00	0	0
Total For IV041									0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	102.48835			0.00	0	0
Total IV042 SPOT									0.00	0	0
Total For IV042									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV043 On 21/11/2021 Spot Bond			11.28000	11.28000	11.28000	106.35932			0.00	0	0
Total IV043 SPOT									0.00	0	0
Total For IV043									0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	100.24990			0.00	0	0
Total IV044 SPOT									0.00	0	0
Total For IV044									0.00	0	0
IV045 On 31/01/2022 Spot Bond			4.89000	137.37695	4.89000	137.35390			0.00	0	0
Total IV045 SPOT									0.00	0	0
Total For IV045									0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	101.49719			0.00	1,600,000,000	800,000,000
Total IV046 SPOT									0.00	1,600,000,000	800,000,000
Total For IV046									0.00	1,600,000,000	800,000,000
IV08 On 30/04/2018 Spot Bond			8.76000	104.85429	8.76000	104.82961			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0
IV09 On 30/04/2018 Spot Bond					0.00000	100.40476			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	155.48643	4.67000	155.46137			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA698 On 09/11/2019 Spot Bond			7.35000	7.35000	7.35000	7.35000			0.00	0	0
Total IVA698 SPOT									0.00	0	0
Total For IVA698									0.00	0	0
IVA712 On 08/02/2018 Spot Bond			7.40000	7.40000	7.40000	99.93922			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			7.40000	7.40000	7.40000	99.79767			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			7.40000	7.40000	7.40000	99.65653			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			7.55000	7.55000	7.55000	99.36285			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			7.55000	7.55000	7.55000	99.22010			0.00	0	0
Total IVA717 SPOT									0.00	0	0
Total For IVA717									0.00	0	0
IVA721 On 12/04/2018 Spot Bond			7.65000	7.65000	7.65000	98.63559			0.00	0	0
Total IVA721 SPOT									0.00	0	0
Total For IVA721									0.00	0	0
IVA722 On 19/04/2018 Spot Bond			7.65000	7.65000	7.65000	98.49306			0.00	0	0
Total IVA722 SPOT									0.00	0	0
Total For IVA722									0.00	0	0
IVA723 On 26/04/2018 Spot Bond			7.65000	7.65000	7.65000	98.35094			0.00	0	0
Total IVA723 SPOT									0.00	0	0
Total For IVA723									0.00	0	0
IVA724 On 03/05/2018 Spot Bond			7.65000	7.65000	7.65000	98.20923			0.00	0	0
Total IVA724 SPOT									0.00	0	0
Total For IVA724									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	104.54100	10.00000	104.51400			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC027 On 03/04/2019 Spot Bond					0.00000	100.89603			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC033 On 30/06/2019 Spot Bond					0.00000	100.90433				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	100.92436				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond					0.00000	97.80772				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.83000	101.21142	8.83000	101.18727				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	38.16472	100.00000	38.07932				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			8.91000	101.68958	8.91000	101.66510				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC049 On 21/11/2019 Spot Bond					0.00000	101.95268				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC053 On 11/02/2018 Spot Bond					0.00000	99.90620				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	101.09537				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC060 On 31/07/2018 Spot Bond					0.00000	100.20101				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond					0.00000	100.98270				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC063 On 07/08/2020 Spot Bond					0.00000	100.02431				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC065 On 10/09/2018 Spot Bond					0.00000	101.48655				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC070 On 20/01/2019 Spot Bond					0.00000	101.02867				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond					0.00000	100.44327				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC077 On 04/05/2018 Spot Bond					0.00000	100.06105				0.00	0	0
Total IVC077 SPOT										0.00	0	0
Total For IVC077										0.00	0	0
IVC081 On 14/07/2019 Spot Bond					0.00000	100.61875				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC088 On 12/04/2018 Spot Bond					0.00000	100.72090				0.00	0	0
Total IVC088 SPOT										0.00	0	0
Total For IVC088										0.00	0	0
IVC092 On 24/11/2019 Spot Bond					0.00000	101.94588				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC093 On 24/11/2018 Spot Bond					0.00000	101.86287				0.00	0	0
Total IVC093 SPOT										0.00	0	0
Total For IVC093										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			9.76000	105.15142	9.76000	105.12390				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	101.07810				0.00	39,000,000	19,500,000
Total IVC097 SPOT										0.00	39,000,000	19,500,000
Total For IVC097										0.00	39,000,000	19,500,000
IVC098 On 14/06/2018 Spot Bond			8.23000	101.62082	8.23000	101.59854				0.00	0	0
Total IVC098 SPOT										0.00	0	0
Total For IVC098										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC102 On 31/01/2020 Spot Bond					0.00000	100.22232				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	101.09472				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	101.57257				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	101.43866				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	101.08364				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC108 On 29/07/2019 Spot Bond					0.00000	100.26829				0.00	0	0
Total IVC108 SPOT										0.00	0	0
Total For IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	102.10594				0.00	0	0
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			9.41000	103.17969	9.41000	103.15350				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	101.88730				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC112 On 24/05/2018 Spot Bond					0.00000	101.79056				0.00	0	0
Total IVC112 SPOT										0.00	0	0
Total For IVC112										0.00	0	0
IVC113 On 26/08/2018 Spot Bond					0.00000	101.80617				0.00	0	0
Total IVC113 SPOT										0.00	0	0
Total For IVC113										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	101.45383				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC116 On 16/08/2020 Spot Bond					0.00000	99.80177				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC119 On 21/02/2019 Spot Bond					0.00000	101.92026				0.00	0	0
Total IVC119 SPOT										0.00	0	0
Total For IVC119										0.00	0	0
IVC120 On 01/07/2018 Spot Bond					0.00000	100.95430				0.00	0	0
Total IVC120 SPOT										0.00	0	0
Total For IVC120										0.00	0	0
IVC121 On 22/09/2018 Spot Bond					0.00000	101.18097				0.00	0	0
Total IVC121 SPOT										0.00	0	0
Total For IVC121										0.00	0	0
IVC122 On 20/01/2020 Spot Bond					0.00000	100.44537				0.00	0	0
Total IVC122 SPOT										0.00	0	0
Total For IVC122										0.00	0	0
IVC124 On 17/09/2018 Spot Bond					0.00000	101.31633				0.00	0	0
Total IVC124 SPOT										0.00	0	0
Total For IVC124										0.00	0	0
IVC126 On 30/04/2019 Spot Bond					0.00000	100.22884				0.00	0	0
Total IVC126 SPOT										0.00	0	0
Total For IVC126										0.00	0	0
IVC127 On 27/12/2018 Spot Bond					0.00000	100.96219				0.00	0	0
Total IVC127 SPOT										0.00	0	0
Total For IVC127										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC85U SPOT									0.00	0	0
Total For IVC85U									0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC91U SPOT									0.00	0	0
Total For IVC91U									0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC95U SPOT									0.00	0	0
Total For IVC95U									0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC96U SPOT									0.00	0	0
Total For IVC96U									0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC99U SPOT									0.00	0	0
Total For IVC99U									0.00	0	0
IVF36U On 22/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF36U SPOT									0.00	0	0
Total For IVF36U									0.00	0	0
IVF38U On 16/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF38U SPOT									0.00	0	0
Total For IVF38U									0.00	0	0
JAS01 On 31/01/2019 Spot Bond					0.00000	100.23088			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
KAP002 On 13/06/2019 Spot Bond					0.00000	101.44488			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond					0.00000	101.61748			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KAP005 On 29/06/2018 Spot Bond					0.00000	101.12474			0.00	0	0
Total KAP005 SPOT									0.00	0	0
Total For KAP005									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
KAP006 On 29/06/2021 Spot Bond					0.00000	101.07256				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			9.31000	105.77458	9.31000	105.74815				55,860,000,000.00	6,000,000	2,000,000
Total KAP007 SPOT										55,860,000,000.00	6,000,000	2,000,000
Total For KAP007										55,860,000,000.00	6,000,000	2,000,000
KAP008 On 28/11/2019 Spot Bond					0.00000	102.55551				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP009 On 24/05/2020 Spot Bond					0.00000	101.89409				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP010 On 15/09/2020 Spot Bond					0.00000	101.36104				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP012 On 01/12/2022 Spot Bond					0.00000	101.76074				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	100.38382				0.00	0	500,000,000
Total KAP11 SPOT										0.00	0	500,000,000
Total For KAP11										0.00	0	500,000,000
KSB009 On 05/08/2020 Spot Bond					0.00000	100.03161				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KST01 On 12/07/2020 Spot Bond					0.00000	100.70521				0.00	0	0
Total KST01 SPOT										0.00	0	0
Total For KST01										0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.47000	128.97217	9.47000	128.93921				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK05 On 28/02/2019 Spot Bond					0.00000	101.35003				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK08 On 30/10/2019 Spot Bond					0.00000	100.30547			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LBK08/JIBAR SPOT									0.00	0	0
Total For LBK08/JIBAR									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.25000	102.51414	9.25000	102.48853			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	101.91280	9.62000	101.88635			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	104.42363	9.71000	104.39673			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LBK14L On 31/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LBK14U SPOT									0.00	0	0
Total For LBK14U									0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	100.76483			0.00	0	0
Total LBK15 SPOT									0.00	0	0
Total For LBK15									0.00	0	0
LBK16 On 30/11/2019 Spot Bond					0.00000	101.76086			0.00	0	0
Total LBK16 SPOT									0.00	0	0
Total For LBK16									0.00	0	0
LBK17 On 22/03/2020 Spot Bond					0.00000	101.20717			0.00	0	0
Total LBK17 SPOT									0.00	0	0
Total For LBK17									0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	103.46314			0.00	0	0
Total LBK18 SPOT									0.00	0	0
Total For LBK18									0.00	0	0
LBK19 On 23/03/2018 Spot Bond					0.00000	101.02607			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			9.55500	103.98144	9.55500	103.95478		47,775,000,000,000.00	5,000,000,000	2,500,000,000	
Total LBK20 SPOT								17,775,000,000,000.00	5,000,000,000	2,500,000,000	
Total For LBK20								17,775,000,000,000.00	5,000,000,000	2,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK21 On 04/09/2018 Spot Bond					0.00000	101.47983			0.00	0	0
Total LBK21 SPOT									0.00	0	0
Total For LBK21									0.00	0	0
LBK22 On 04/09/2020 Spot Bond					0.00000	101.57924			0.00	0	0
Total LBK22 SPOT									0.00	0	0
Total For LBK22									0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	101.67930			0.00	0	0
Total LBK23 SPOT									0.00	0	0
Total For LBK23									0.00	0	0
LBK24 On 10/10/2024 Spot Bond			10.02500	104.68707	10.02500	104.65894		80,200,000,000,000.00	8,000,000,000	4,000,000,000	
Total LBK24 SPOT								80,200,000,000,000.00	8,000,000,000	4,000,000,000	
Total For LBK24								80,200,000,000,000.00	8,000,000,000	4,000,000,000	
LGL03 On 03/04/2018 Spot Bond			7.64000	102.68088	7.64000	102.65963		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			8.95000	100.35280	8.95000	100.32892		10,382,000,000,000.00	1,160,000,000	580,000,000	
Total LGL04 SPOT								10,382,000,000,000.00	1,160,000,000	580,000,000	
Total For LGL04								10,382,000,000,000.00	1,160,000,000	580,000,000	
LGL05 On 12/12/2021 Spot Bond					0.00000	102.82326		0.00	0	0	
Total LGL05 SPOT								0.00	0	0	
Total For LGL05								0.00	0	0	
LGL06 On 04/10/2022 Spot Bond			9.60500	105.75121	9.60500	105.72395		48,062,459,500,000.00	5,003,900,000	2,501,300,000	
Total LGL06 SPOT								48,062,459,500,000.00	5,003,900,000	2,501,300,000	
Total For LGL06								48,062,459,500,000.00	5,003,900,000	2,501,300,000	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.78266		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					0.00000	102.84390		0.00	0	0	
Total LGL08 SPOT								0.00	0	0	
Total For LGL08								0.00	0	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	102.86334		0.00	0	0	
Total LGL09 SPOT								0.00	0	0	
Total For LGL09								0.00	0	0	
LHL17 On 14/11/2018 Spot Bond					0.00000	101.61971		0.00	0	0	
Total LHL17 SPOT								0.00	0	0	
Total For LHL17								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL18 On 14/11/2018 Spot Bond			10.06000	105.48880	10.06000	105.46020			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			13.25000	104.98098	13.25000	104.94379			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	99.82931			0.00	0	0
Total LHL26 SPOT									0.00	0	0
Total For LHL26									0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	99.84862			0.00	0	0
Total LHL27 SPOT									0.00	0	0
Total For LHL27									0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	99.83009			0.00	0	0
Total LHL28 SPOT									0.00	0	0
Total For LHL28									0.00	0	0
LOM01 On 25/11/2019 Spot Bond					0.00000	104.56802			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA2 On 20/11/2019 Spot Bond					0.00000	101.93760			0.00	0	0
Total LRFA2 SPOT									0.00	0	0
Total For LRFA2									0.00	0	0
LRFB2 On 20/11/2019 Spot Bond					0.00000	102.56166			0.00	0	0
Total LRFB2 SPOT									0.00	0	0
Total For LRFB2									0.00	0	0
LRFC2 On 20/11/2019 Spot Bond					0.00000	102.18809			0.00	0	0
Total LRFC2 SPOT									0.00	0	0
Total For LRFC2									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total MAQ0A1 SPOT									0.00	0	0
Total For MAQ0A1									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond					0.00000	89.47745			0.00	0	0
Total MAQ0A3 SPOT									0.00	0	0
Total For MAQ0A3									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond					0.00000	88.88981			0.00	0	0
Total MAQ0A4 SPOT									0.00	0	0
Total For MAQ0A4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ0A On 28/02/2018 Spot Bond					0.00000	103.26810				0.00	0	0
Total MAQ0A5 SPOT										0.00	0	0
Total For MAQ0A5										0.00	0	0
MAQ0J On 28/02/2020 Spot Bond					0.00000	103.28998				0.00	0	0
Total MAQ0J1 SPOT										0.00	0	0
Total For MAQ0J1										0.00	0	0
MAQ0J On 28/12/2020 Spot Bond					0.00000	103.18790				0.00	0	0
Total MAQ0J2 SPOT										0.00	0	0
Total For MAQ0J2										0.00	0	0
MAQ11 On 09/11/2018 Spot Bond					0.00000	99.97949				0.00	0	0
Total MAQ111 SPOT										0.00	0	0
Total For MAQ111										0.00	0	0
MAQ11 On 09/02/2018 Spot Bond					0.00000	99.97996				0.00	0	0
Total MAQ112 SPOT										0.00	0	0
Total For MAQ112										0.00	0	0
MAQ11 On 10/12/2018 Spot Bond					0.00000	101.31005				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					0.00000	99.29214				0.00	0	0
Total MAQ115 SPOT										0.00	0	0
Total For MAQ115										0.00	0	0
MAQ11 On 19/02/2018 Spot Bond					0.00000	99.38494				0.00	0	0
Total MAQ116 SPOT										0.00	0	0
Total For MAQ116										0.00	0	0
MAQ11 On 31/01/2019 Spot Bond					0.00000	100.15883				0.00	0	0
Total MAQ117 SPOT										0.00	0	0
Total For MAQ117										0.00	0	0
MBF04 On 13/04/2018 Spot Bond					0.00000	100.70765				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04 On 17/08/2018 Spot Bond					0.00000	100.08264				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04 On 07/06/2019 Spot Bond					0.00000	102.03898				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF04: On 14/03/2019 Spot Bond					0.00000	101.75455				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05: On 17/05/2019 Spot Bond					0.00000	99.96992				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBF05: On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05: On 28/09/2019 Spot Bond					0.00000	101.64954				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBF05: On 27/03/2018 Spot Bond					0.00000	100.96006				0.00	0	0
Total MBF054 SPOT										0.00	0	0
Total For MBF054										0.00	0	0
MBF05: On 27/03/2020 Spot Bond					0.00000	101.27821				0.00	0	59,000,000
Total MBF055 SPOT										0.00	0	59,000,000
Total For MBF055										0.00	0	59,000,000
MBF05: On 28/08/2018 Spot Bond					0.00000	101.57343				0.00	0	0
Total MBF056 SPOT										0.00	0	0
Total For MBF056										0.00	0	0
MBF05: On 28/08/2020 Spot Bond					0.00000	101.67282				0.00	0	140,000,000
Total MBF057 SPOT										0.00	0	140,000,000
Total For MBF057										0.00	0	140,000,000
MBP03: On 12/09/2019 Spot Bond					0.00000	101.37484				0.00	0	20,000,000,000
Total MBP035 SPOT										0.00	0	20,000,000,000
Total For MBP035										0.00	0	20,000,000,000
MBP03: On 11/04/2020 Spot Bond					0.00000	100.65696				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03: On 26/05/2020 Spot Bond					0.00000	101.67674				0.00	0	0
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0
MBP03: On 02/11/2022 Spot Bond					0.00000	100.14203				0.00	0	0
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP34 On 29/04/2018 Spot Bond					0.00000	100.23187			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			8.46000	103.49138	8.46000	103.46782			7,614,000,000.00	900,000	300,000
Total MBSA01 SPOT									7,614,000,000.00	900,000	300,000
Total For MBSA01									7,614,000,000.00	900,000	300,000
MBSA0 On 16/04/2019 Spot Bond			8.00000	104.00375	8.00000	103.98134			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			8.51000	103.27521	8.51000	103.25157			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	102.83452	8.91000	102.80989			0.00	0	0
Total MBSA02/R204 SPOT									0.00	0	0
Total For MBSA02/R204									0.00	0	0
MEFSA On 05/01/2019 Spot Bond					0.00000	100.80654			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond					0.00000	100.83688			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			8.48000	101.62098	8.48000	101.59766			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			9.16500	103.67174	9.16500	103.64608			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2018 Spot Bond					0.00000	101.16464			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			9.05000	9.05000	9.05000	103.19689			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MMF10 On 15/12/2024 Spot Bond					0.00000	101.39069			0.00	0	0
Total MMF101 SPOT									0.00	0	0
Total For MMF101									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMF20 On 15/12/2024 Spot Bond					0.00000	101.50249			0.00	0	0
Total MMF201 SPOT									0.00	0	0
Total For MMF201									0.00	0	0
MMF30 On 15/12/2024 Spot Bond					0.00000	101.91173			0.00	0	0
Total MMF301 SPOT									0.00	0	0
Total For MMF301									0.00	0	0
MMF40 On 15/12/2024 Spot Bond					0.00000	101.91173			0.00	0	0
Total MMF401 SPOT									0.00	0	0
Total For MMF401									0.00	0	0
MMIG0 On 17/03/2019 Spot Bond					0.00000	100.93799			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			9.34000	9.34000	9.34000	105.89933		7,472,000,000,000.00	800,000,000	400,000,000	
Total MMIG02 SPOT								7,472,000,000,000.00	800,000,000	400,000,000	
Total For MMIG02								7,472,000,000,000.00	800,000,000	400,000,000	
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.89530			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			11.27000	11.27000	11.27000	100.02994			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			9.90500	9.90500	9.90500	103.29258		20,827,243,500,000.00	2,102,700,000	1,050,900,000	
Total MMIG05 SPOT								20,827,243,500,000.00	2,102,700,000	1,050,900,000	
Total For MMIG05								20,827,243,500,000.00	2,102,700,000	1,050,900,000	
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.74194			0.00	0	0
Total MMIG06 SPOT									0.00	0	0
Total For MMIG06									0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	100.94961			0.00	1,000,000,000	500,000,000
Total MTN06 SPOT									0.00	1,000,000,000	500,000,000
Total For MTN06									0.00	1,000,000,000	500,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	100.61563			0.00	0	0
Total MTN07 SPOT									0.00	0	0
Total For MTN07									0.00	0	0
MTN08 On 11/10/2020 Spot Bond					0.00000	100.69851			0.00	0	0
Total MTN08 SPOT									0.00	0	0
Total For MTN08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN08U SPOT										0.00	0	0
Total For MTN08U										0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	100.71369				0.00	0	2,630,000,000
Total MTN09 SPOT										0.00	0	2,630,000,000
Total For MTN09										0.00	0	2,630,000,000
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	100.73248				0.00	0	0
Total MTN10 SPOT										0.00	0	0
Total For MTN10										0.00	0	0
MTNC1 On 15/05/2018 Spot Bond					0.00000	99.90281				0.00	0	0
Total MTNC19 SPOT										0.00	0	0
Total For MTNC19										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	102.24160				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
N5D23 On 20/09/2019 Spot Bond					0.00000	101.34630				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond					0.00000	109.95739				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N5G23I On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total N5G23U SPOT									0.00	0	0
Total For N5G23U									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.40500	97.52404	9.40500	97.49929			33,858,000,000.00	3,600,000	1,200,000
Total NAM01 SPOT									33,858,000,000.00	3,600,000	1,200,000
Total For NAM01									33,858,000,000.00	3,600,000	1,200,000
NAM02 On 29/06/2020 Spot Bond			8.74000	102.89415	8.74000	102.86997			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			9.35500	103.18652	9.35500	103.16046			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			10.27000	101.56389	10.27000	101.53579			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			8.25500	103.40897	8.25500	103.38586			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.06500	104.52423	9.06500	104.49864			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	103.68745	9.38000	103.66121			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			9.15500	106.46982	9.15500	106.44350			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK14/ On 25/06/2021 Spot Bond			8.54000	103.02582	8.54000	103.29085			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			9.09000	98.96461	9.09000	98.94070			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK16/ On 12/02/2025 Spot Bond			9.34000	100.43078	9.34000	100.40587			32,129,600,000,000.00	3,440,000,000	860,000,000
Total NBK16A SPOT									32,129,600,000,000.00	3,440,000,000	860,000,000
Total For NBK16A									32,129,600,000,000.00	3,440,000,000	860,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK17/ On 22/04/2026 Spot Bond			9.71000	104.31419	9.71000	104.28703			21,750,400,000,000.00	2,240,000,000	1,120,000,000
Total NBK17A SPOT									21,750,400,000,000.00	2,240,000,000	1,120,000,000
Total For NBK17A									21,750,400,000,000.00	2,240,000,000	1,120,000,000
NBK18/ On 01/06/2020 Spot Bond			8.68000	102.94730	8.68000	102.92327			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			9.24000	103.22354	9.24000	103.19793			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK20/ On 01/06/2026 Spot Bond			9.62000	106.13169	9.62000	106.10431			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond					0.00000	99.42502			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			9.90000	104.96014	9.90000	104.93213			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK22/ On 19/11/2022 Spot Bond			9.49500	104.41874	9.49500	104.39198			34,182,000,000.00	3,600,000	1,200,000
Total NBK22A SPOT									34,182,000,000.00	3,600,000	1,200,000
Total For NBK22A									34,182,000,000.00	3,600,000	1,200,000
NBK22I On 12/02/2018 Spot Bond					0.00000	99.92177			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23/ On 19/11/2025 Spot Bond			9.57000	108.40701	9.57000	108.37901			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond					0.00000	100.00371			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			9.87000	109.02639	9.87000	108.99738			19,740,000,000,000.00	2,000,000,000	1,000,000,000
Total NBK24A SPOT									19,740,000,000,000.00	2,000,000,000	1,000,000,000
Total For NBK24A									19,740,000,000,000.00	2,000,000,000	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	99.91103			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK25/ On 17/02/2023 Spot Bond			9.39500	9.39500	9.39500	110.03919			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0
NBK25I On 12/02/2025 Spot Bond					0.00000	99.85515			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26/ On 10/05/2023 Spot Bond			100.00000	14.36106	100.00000	14.32892			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	101.11700			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27/ On 10/05/2026 Spot Bond			9.82000	110.17115	9.82000	110.14199		17,676,000,000.00	1,800,000	600,000	
Total NBK27A SPOT								17,676,000,000.00	1,800,000	600,000	
Total For NBK27A								17,676,000,000.00	1,800,000	600,000	
NBK27I On 01/06/2018 Spot Bond					0.00000	101.81688			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK28/ On 02/08/2023 Spot Bond			9.40500	102.73483	9.40500	102.70875			0.00	0	0
Total NBK28A SPOT									0.00	0	0
Total For NBK28A									0.00	0	0
NBK28I On 19/11/2020 Spot Bond					0.00000	101.89813			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29/ On 31/07/2026 Spot Bond			9.77000	104.39789	9.77000	104.37040		23,448,000,000.00	2,400,000	800,000	
Total NBK29A SPOT								23,448,000,000.00	2,400,000	800,000	
Total For NBK29A								23,448,000,000.00	2,400,000	800,000	
NBK29I On 18/02/2019 Spot Bond					0.00000	102.16913			56,000,000	74,500,000	
Total NBK29B SPOT									0.00	56,000,000	74,500,000
Total For NBK29B									0.00	56,000,000	74,500,000
NBK30/ On 20/02/2024 Spot Bond			9.19500	106.35009	9.19500	106.32412		52,411,500,000.00	5,700,000	1,900,000	
Total NBK30A SPOT								52,411,500,000.00	5,700,000	1,900,000	
Total For NBK30A								52,411,500,000.00	5,700,000	1,900,000	
NBK30I On 18/02/2021 Spot Bond					0.00000	103.25238			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK31I On 17/02/2023 Spot Bond					0.00000	102.05621				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK32I On 26/02/2019 Spot Bond					0.00000	101.72647				0.00	0	0
Total NBK32B SPOT										0.00	0	0
Total For NBK32B										0.00	0	0
NBK33I On 10/05/2019 Spot Bond					0.00000	100.26513				0.00	0	4,000,000
Total NBK33B SPOT										0.00	0	4,000,000
Total For NBK33B										0.00	0	4,000,000
NBK34I On 10/05/2021 Spot Bond					0.00000	101.12010				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond					0.00000	99.90648				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond					0.00000	99.90364				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK37I On 02/08/2019 Spot Bond					0.00000	100.41937				0.00	0	0
Total NBK37B SPOT										0.00	0	0
Total For NBK37B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	100.14899				0.00	4,500,000,000	1,500,000,000
Total NBK38B SPOT										0.00	4,500,000,000	1,500,000,000
Total For NBK38B										0.00	4,500,000,000	1,500,000,000
NBK3A On 09/09/2019 Spot Bond			8.06000	109.64073	8.06000	109.61680				0.00	0	0
Total NBK3A SPOT										0.00	0	0
Total For NBK3A										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			100.00000	40.70488	100.00000	40.61379				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			11.04500	11.04500	11.04500	49.47051				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	100.20835				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK41I On 20/02/2020 Spot Bond					0.00000	102.19442			0.00	2,000,000,000	1,000,000,000
Total NBK41B SPOT									0.00	2,000,000,000	1,000,000,000
Total For NBK41B									0.00	2,000,000,000	1,000,000,000
NBK42I On 21/02/2022 Spot Bond					0.00000	102.04596			0.00	0	0
Total NBK42B SPOT									0.00	0	0
Total For NBK42B									0.00	0	0
NBK43I On 20/02/2024 Spot Bond					0.00000	101.95298			0.00	0	0
Total NBK43B SPOT									0.00	0	0
Total For NBK43B									0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	100.52085			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.26628			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			10.21500	106.14476	10.21500	106.11554			0.00	0	0
Total NCLN83 SPOT									0.00	0	0
Total For NCLN83									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.25950			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			10.25000	105.16250	10.25000	105.13346			0.00	0	0
Total NCLN85 SPOT									0.00	0	0
Total For NCLN85									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.26628			0.00	0	0
Total NCLN87 SPOT									0.00	0	0
Total For NCLN87									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.27701			0.00	0	0
Total NCLN90 SPOT									0.00	0	0
Total For NCLN90									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.29056			0.00	0	0
Total NCLN91 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond					0.00000	101.64999				0.00	1,318,000,000	659,000,000
Total NCLN92 SPOT										0.00	1,318,000,000	659,000,000
Total For NCLN92										0.00	1,318,000,000	659,000,000
NCLN9 On 09/04/2018 Spot Bond					0.00000	100.73573				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	101.19279				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond					0.00000	100.75943				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED13 On 25/07/2018 Spot Bond					0.00000	101.02936				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2018 Spot Bond					0.00000	102.35392				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2019 Spot Bond			8.96000	8.96000	8.96000	105.17313				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2019 Spot Bond					0.00000	101.71380				0.00	0	2,000,000,000
Total NED16 SPOT										0.00	0	2,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NED16									0.00	0	2,000,000,000
NED17 On 14/10/2019 Spot Bond					0.00000	100.66244			0.00	0	0
Total NED17 SPOT									0.00	0	0
Total For NED17									0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	100.63541			0.00	0	0
Total NED18 SPOT									0.00	0	0
Total For NED18									0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	103.85964			0.00	228,000,000	114,000,000
Total NED19 SPOT									0.00	228,000,000	114,000,000
Total For NED19									0.00	228,000,000	114,000,000
NED20 On 01/07/2020 Spot Bond			10.25000	103.35060	10.25000	103.32207		62,115,000,000,000.00	0.00	6,060,000,000	3,030,000,000
Total NED20 SPOT								62,115,000,000,000.00	0.00	6,060,000,000	3,030,000,000
Total For NED20								62,115,000,000,000.00	0.00	6,060,000,000	3,030,000,000
NEDT1 On 21/05/2021 Spot Bond					0.00000	105.02046			0.00	0	0
Total NEDT1A SPOT									0.00	0	0
Total For NEDT1A									0.00	0	0
NEDT1 On 26/11/2021 Spot Bond					0.00000	104.91828			0.00	0	0
Total NEDT1B SPOT									0.00	0	0
Total For NEDT1B									0.00	0	0
NET51 On 16/11/2018 Spot Bond					0.00000	99.83190			0.00	0	0
Total NET51 SPOT									0.00	0	0
Total For NET51									0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	104.48227			0.00	2,000,000,000	1,000,000,000
Total NGL01 SPOT									0.00	2,000,000,000	1,000,000,000
Total For NGL01									0.00	2,000,000,000	1,000,000,000
NGL02 On 15/03/2022 Spot Bond					0.00000	102.41453			0.00	2,400,000	800,000
Total NGL02 SPOT									0.00	2,400,000	800,000
Total For NGL02									0.00	2,400,000	800,000
NGL03 On 26/05/2022 Spot Bond					0.00000	102.18447			0.00	0	0
Total NGL03 SPOT									0.00	0	0
Total For NGL03									0.00	0	0
NGLT1 On 01/07/2022 Spot Bond					0.00000	101.30844			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	104.54100	10.00000	104.51400			0.00	0	0
Total NHM001/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 NHM001/JIBAR									0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	103.26398	13.50000	103.22671			0.00	0	0
Total NHM002 SPOT									0.00	0	0
Total For NHM002									0.00	0	0
NHM00 On 09/06/2019 Spot Bond					0.00000	101.76598			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			3.41000	3.41000	3.41000	122.53527			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			3.80000	3.80000	3.80000	119.51455			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	3.92000	3.92000	165.80313			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	161.45888	4.23000	161.43478			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			4.32000	75.96397	4.32000	97.29219			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			8.10000	103.13982	8.10000	103.11720			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.73000	8.73000	8.73000	105.70992			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A1 On 22/05/2018 Spot Bond					0.00000	101.75671			0.00	0	0
Total NQ1A17 SPOT									0.00	0	0
Total For NQ1A17									0.00	0	0
NQ1A1 On 22/05/2018 Spot Bond					0.00000	101.79367			0.00	0	0
Total NQ1A19 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1A19										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond					0.00000	101.84533				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond					0.00000	101.75158				0.00	0	0
Total NQ1A23 SPOT										0.00	0	0
Total For NQ1A23										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	101.86870				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.91974				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond					0.00000	101.75158				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			8.93000	8.93000	8.93000	105.74372				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2018 Spot Bond					0.00000	101.80803				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.91557				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B1 On 22/05/2018 Spot Bond					0.00000	101.79421				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			9.13000	9.13000	9.13000	105.77756				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond					0.00000	101.81552				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	102.00717				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1C17										0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond					0.00000	101.83999				0.00	0	0
Total NQ1C19 SPOT										0.00	0	0
Total For NQ1C19										0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	102.22012				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2018 Spot Bond					0.00000	101.85815				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NQF1D On 22/05/2019 Spot Bond					0.00000	102.11692				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			8.24000	105.42256	8.24000	105.39917				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			9.04000	115.50186	9.04000	115.47364				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			3.72000	176.38756	3.72000	176.36366				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			10.97000	110.33872	10.97000	110.30636			139,099,600,000.00	12,680,000,000	6,340,000,000	
Total NRA028 SPOT									139,099,600,000.00	12,680,000,000	6,340,000,000	
Total For NRA028									139,099,600,000.00	12,680,000,000	6,340,000,000	
NRA02: On 30/11/2028 Spot Bond			100.00000	14.36305	100.00000	14.33109			0.00	0	0	
Total NRA028/R186 SPOT									0.00	0	0	
Total For NRA028/R186									0.00	0	0	
NTC16 On 22/03/2018 Spot Bond					0.00000	101.28841				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC18 On 27/02/2019 Spot Bond					0.00000	102.15600				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	100.24953				0.00	0	0
Total NTC19 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NTC19									0.00	0	0
NTC20 On 27/07/2020 Spot Bond					0.00000	100.68390			0.00	0	0
Total NTC20 SPOT									0.00	0	0
Total For NTC20									0.00	0	0
NTC21 On 24/03/2022 Spot Bond					0.00000	101.41462			0.00	0	0
Total NTC21 SPOT									0.00	0	0
Total For NTC21									0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	102.01466			0.00	0	0
Total OMI01 SPOT									0.00	0	0
Total For OMI01									0.00	0	0
OML02 On 27/11/2019 Spot Bond					0.00000	102.31199			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2019 Spot Bond			9.25000	101.87476	9.25000	101.84932			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	101.42769			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0
OML05 On 19/03/2020 Spot Bond			9.57000	9.57000	9.57000	104.16420		28,710,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML05 SPOT								28,710,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML05								28,710,000,000,000.00	3,000,000,000	1,500,000,000	
OML06 On 19/03/2022 Spot Bond			10.33500	104.00585	10.33500	103.97690		31,005,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML06 SPOT								31,005,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML06								31,005,000,000,000.00	3,000,000,000	1,500,000,000	
OML07 On 19/03/2025 Spot Bond			11.32000	102.55262	11.32000	102.52143		22,640,000,000,000.00	2,000,000,000	1,000,000,000	
Total OML07 SPOT								22,640,000,000,000.00	2,000,000,000	1,000,000,000	
Total For OML07								22,640,000,000,000.00	2,000,000,000	1,000,000,000	
OML08 On 14/09/2020 Spot Bond					0.00000	102.65148		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			10.32500	106.49693	10.32500	106.46731		20,677,877,500,000.00	2,002,700,000	1,000,900,000	
Total OML09 SPOT								20,677,877,500,000.00	2,002,700,000	1,000,900,000	
Total For OML09								20,677,877,500,000.00	2,002,700,000	1,000,900,000	
OML10 On 14/09/2025 Spot Bond			11.32000	104.76704	11.32000	104.73518		19,696,800,000,000.00	1,740,000,000	870,000,000	
Total OML10 SPOT								19,696,800,000,000.00	1,740,000,000	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
Total For OML10										19,696,800,000,000.00	1,740,000,000	870,000,000
PBKJ1 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
PBKS1 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
PBKX1 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1 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
PBLT1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	104.54100	10.00000	104.51400				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM34 On 07/03/2018 Spot Bond					0.00000	101.45106				0.00	0	0
Total PMM34 SPOT										0.00	0	0
Total For PMM34										0.00	0	0
PMM36 On 04/05/2018 Spot Bond					0.00000	100.01087				0.00	0	0
Total PMM36 SPOT										0.00	0	0
Total For PMM36										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	101.43787				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM39 On 04/09/2018 Spot Bond					0.00000	101.53437				0.00	0	0
Total PMM39 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PMM39										0.00	0	0
PMM40 On 04/09/2018 Spot Bond					0.00000	101.53437				0.00	0	0
Total PMM40 SPOT										0.00	0	0
Total For PMM40										0.00	0	0
PMM41 On 07/05/2018 Spot Bond					0.00000	100.02185				0.00	0	0
Total PMM41 SPOT										0.00	0	0
Total For PMM41										0.00	0	0
PMM42 On 28/05/2018 Spot Bond					0.00000	101.61734				0.00	0	0
Total PMM42 SPOT										0.00	0	0
Total For PMM42										0.00	0	0
PPC00: On 31/12/2018 Spot Bond					0.00000	98.88892				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00: On 31/10/2019 Spot Bond					0.00000	97.81087				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.78905				0.00	0	0
Total PRE2A1 SPOT										0.00	0	0
Total For PRE2A1										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.87644				0.00	0	0
Total PRE2A2 SPOT										0.00	0	0
Total For PRE2A2										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.95290				0.00	0	0
Total PRE2A3 SPOT										0.00	0	0
Total For PRE2A3										0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	102.10579				0.00	0	0
Total PRE2B1 SPOT										0.00	0	0
Total For PRE2B1										0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	102.12763				0.00	0	0
Total PRE2C1 SPOT										0.00	0	0
Total For PRE2C1										0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	102.14947				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			8.47000	113.89770	8.47000	113.87175				833,897,022,143,000.00	5,529,385,716,900	1,245,252,203,600
Total R186 SPOT										833,897,022,143,000.00	5,529,385,716,900	1,245,252,203,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R186									13,897,022,143,000.00	529,385,716,900	245,252,203,600
R197 On 07/12/2023 Spot Bond			2.52000	295.93274	2.52000	295.90226			229,724,279,568,000.00	91,160,428,400	53,293,184,700
Total R197 SPOT									19,724,279,568,000.00	91,160,428,400	53,293,184,700
Total For R197									19,724,279,568,000.00	91,160,428,400	53,293,184,700
R202 On 07/12/2033 Spot Bond			2.84000	232.00400	2.84000	231.97808			632,968,547,160,000.00	222,876,249,000	209,619,489,000
Total R202 SPOT									12,968,547,160,000.00	222,876,249,000	209,619,489,000
Total For R202									12,968,547,160,000.00	222,876,249,000	209,619,489,000
R2023 On 28/02/2023 Spot Bond			7.76000	103.42012	7.75500	103.41895			723,426,800,000,000.00	737,555,000,000	472,980,432,000
Total R2023 SPOT									13,426,800,000,000.00	737,555,000,000	472,980,432,000
Total For R2023									13,426,800,000,000.00	737,555,000,000	472,980,432,000
R2030 On 31/01/2030 Spot Bond			8.97500	93.12768	8.97500	93.10510			833,791,952,500,000.00	872,845,900,000	538,443,932,300
Total R2030 SPOT									13,791,952,500,000.00	872,845,900,000	538,443,932,300
Total For R2030									13,791,952,500,000.00	872,845,900,000	538,443,932,300
R2032 On 31/03/2032 Spot Bond			9.18000	95.69067	9.18000	95.66708			651,526,546,000,000.00	615,634,700,000	450,086,407,271
Total R2032 SPOT									11,526,546,000,000.00	615,634,700,000	450,086,407,271
Total For R2032									11,526,546,000,000.00	615,634,700,000	450,086,407,271
R2035 On 28/02/2035 Spot Bond			9.35000	99.95128	9.35000	99.92606			100,470,005,000,000.00	973,312,300,000	698,017,900,000
Total R2035 SPOT									10,470,005,000,000.00	973,312,300,000	698,017,900,000
Total For R2035									10,470,005,000,000.00	973,312,300,000	698,017,900,000
R2037 On 31/01/2037 Spot Bond			9.44000	91.97902	9.44000	91.95558			320,784,192,000,000.00	775,506,800,000	521,558,185,900
Total R2037 SPOT									10,784,192,000,000.00	775,506,800,000	521,558,185,900
Total For R2037									10,784,192,000,000.00	775,506,800,000	521,558,185,900
R204 On 21/12/2018 Spot Bond			7.06500	101.85448	7.06000	101.83921			338,314,000,000,000.00	755,600,000,000	261,360,555,800
Total R204 SPOT									18,314,000,000,000.00	755,600,000,000	261,360,555,800
Total For R204									18,314,000,000,000.00	755,600,000,000	261,360,555,800
R2040 On 31/01/2040 Spot Bond			9.53500	95.33249	9.53500	95.30796			998,434,839,500,000.00	524,219,700,000	630,756,400,000
Total R2040 SPOT									18,434,839,500,000.00	524,219,700,000	630,756,400,000
Total For R2040									18,434,839,500,000.00	524,219,700,000	630,756,400,000
R2044 On 31/01/2044 Spot Bond			9.56500	92.44453	9.56500	92.42067			247,245,624,500,000.00	1,071,327,300,000	604,329,178,700
Total R2044 SPOT									17,245,624,500,000.00	071,327,300,000	604,329,178,700
Total For R2044									17,245,624,500,000.00	071,327,300,000	604,329,178,700
R2048 On 28/02/2048 Spot Bond			9.53500	96.17428	9.53500	96.14954			698,519,109,804,000.00	1,856,163,514,400	1,268,606,912,500
Total R2048 SPOT									18,519,109,804,000.00	856,163,514,400	268,606,912,500
Total For R2048									18,519,109,804,000.00	856,163,514,400	268,606,912,500
R207 On 15/01/2020 Spot Bond			7.05000	100.84850	7.05000	100.82919			108,870,589,795,000.00	1,150,194,409,900	418,417,663,000
Total R207 SPOT									18,870,589,795,000.00	150,194,409,900	418,417,663,000

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 R207									18,870,589,795,000.00	150,194,409,900	418,417,663,000
R208 On 31/03/2021 Spot Bond			7.34500	100.79502	7.34000	100.78871			878,228,309,234,500.00	528,009,300,100	396,975,819,200
Total R208 SPOT									8,228,309,234,500.00	528,009,300,100	396,975,819,200
Total For R208									8,228,309,234,500.00	528,009,300,100	396,975,819,200
R209 On 31/03/2036 Spot Bond			9.34500	75.45206	9.34500	75.43313			688,076,213,250,000.00	1,678,766,850,000	1,080,314,407,500
Total R209 SPOT									18,076,213,250,000.00	678,766,850,000	1,080,314,407,500
Total For R209									18,076,213,250,000.00	678,766,850,000	1,080,314,407,500
R210 On 31/03/2028 Spot Bond			2.67000	184.87737	2.67000	184.85756			1,961,255,442,000.00	734,552,600	75,075,896,500
Total R210 SPOT									1,961,255,442,000.00	734,552,600	75,075,896,500
Total For R210									1,961,255,442,000.00	734,552,600	75,075,896,500
R212 On 31/01/2022 Spot Bond			2.39000	150.76160	2.39000	150.74653			527,452,328,412,000.00	220,691,350,800	116,454,965,200
Total R212 SPOT									17,452,328,412,000.00	220,691,350,800	116,454,965,200
Total For R212									17,452,328,412,000.00	220,691,350,800	116,454,965,200
R213 On 28/02/2031 Spot Bond			9.05500	87.57411	9.05500	87.55269			344,406,839,947,500.00	1,252,833,444,500	487,823,367,800
Total R213 SPOT									14,406,839,947,500.00	252,833,444,500	487,823,367,800
Total For R213									14,406,839,947,500.00	252,833,444,500	487,823,367,800
R214 On 28/02/2041 Spot Bond			9.50500	75.00395	9.50500	74.98471			744,897,120,966,000.00	1,972,109,113,200	870,654,977,800
Total R214 SPOT									14,897,120,966,000.00	972,109,113,200	870,654,977,800
Total For R214									14,897,120,966,000.00	972,109,113,200	870,654,977,800
RCG01 On 24/10/2019 Spot Bond					0.00000	100.60579			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond					0.00000	100.95304			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF04U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond					0.00000	101.49208				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	102.82873				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond					0.00000	101.92078				0.00	0	0
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDFB06/JIBAR SPOT										0.00	0	0
Total For RDFB06/JIBAR										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond					0.00000	101.20803				0.00	30,000,000	15,000,000
Total RDFB07 SPOT										0.00	30,000,000	15,000,000
Total For RDFB07										0.00	30,000,000	15,000,000
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.00635				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.63407				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	101.46728				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.06593				0.00	0	0
Total RDFB11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFB11										0.00	0	0
RDFB1: On 27/11/2022 Spot Bond					0.00000	101.75989				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFC3 On 04/06/2018 Spot Bond					0.00000	101.48047				0.00	0	0
Total RDFC38 SPOT										0.00	0	0
Total For RDFC38										0.00	0	0
RDFC3 On 27/07/2018 Spot Bond					0.00000	100.22665				0.00	0	0
Total RDFC39 SPOT										0.00	0	0
Total For RDFC39										0.00	0	0
RDFC4 On 23/03/2018 Spot Bond					0.00000	101.02689				0.00	0	0
Total RDFC40 SPOT										0.00	0	0
Total For RDFC40										0.00	0	0
RDFC4 On 05/10/2018 Spot Bond					0.00000	100.77430				0.00	0	0
Total RDFC41 SPOT										0.00	0	0
Total For RDFC41										0.00	0	0
REB01 On 21/05/2018 Spot Bond					0.00000	101.96938				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REB01/ On 21/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB01/JIBAR SPOT										0.00	0	0
Total For REB01/JIBAR										0.00	0	0
REB02 On 21/05/2018 Spot Bond					0.00000	101.97442				0.00	0	0
Total REB02 SPOT										0.00	0	0
Total For REB02										0.00	0	0
REBC0 On 17/05/2018 Spot Bond					0.00000	99.75399				0.00	0	0
Total REBC06 SPOT										0.00	0	0
Total For REBC06										0.00	0	0
REBC7 On 31/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REBC7U SPOT										0.00	0	0
Total For REBC7U										0.00	0	0
RED20 On 05/07/2018 Spot Bond					0.00000	101.09838				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RED20: On 05/04/2019 Spot Bond					0.00000	101.15770				0.00	0	0
Total RED202 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RED202										0.00	0	0
RED20: On 05/04/2019 Spot Bond					0.00000	101.39044				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20: On 05/01/2020 Spot Bond					0.00000	101.14337				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20: On 05/07/2020 Spot Bond					0.00000	101.28035				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	101.66862				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED40 On 26/11/2019 Spot Bond					0.00000	102.42938				0.00	0	0
Total RED401 SPOT										0.00	0	0
Total For RED401										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	102.19804				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RES01U 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
RES02U 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
RES03U 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
RES04U On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES30 On 07/03/2021 Spot Bond					0.00000	101.54276				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES34 On 25/08/2019 Spot Bond					0.00000	102.48173				0.00	0	0
Total RES34 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RES34									0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	101.81621			0.00	0	0
Total RES35 SPOT									0.00	0	0
Total For RES35									0.00	0	0
RES36 On 21/10/2019 Spot Bond					0.00000	101.17730			0.00	0	0
Total RES36 SPOT									0.00	0	0
Total For RES36									0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	100.17375			0.00	0	0
Total RES38 SPOT									0.00	0	0
Total For RES38									0.00	0	0
RES39I On 03/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES39U SPOT									0.00	0	0
Total For RES39U									0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	100.59614			0.00	0	0
Total RES40 SPOT									0.00	0	0
Total For RES40									0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	101.68804			0.00	0	0
Total RES41 SPOT									0.00	0	0
Total For RES41									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.86000	106.04561	8.86000	106.02036		10,632,000,000.00	1,200,000	400,000	
Total RW21 SPOT								10,632,000,000.00	1,200,000	400,000	
Total For RW21								10,632,000,000.00	1,200,000	400,000	
RW23 On 10/12/2023 Spot Bond			9.43500	101.89996	9.43500	101.87416		0.00	0	0	
Total RW23 SPOT								0.00	0	0	
Total For RW23								0.00	0	0	
RW28 On 10/12/2028 Spot Bond			10.75500	98.46961	10.75500	98.44127		6,453,000,000.00	600,000	200,000	
Total RW28 SPOT								6,453,000,000.00	600,000	200,000	
Total For RW28								6,453,000,000.00	600,000	200,000	
SBK12/ On 25/11/2020 Spot Bond			10.00000	104.54100	10.00000	104.51400		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					0.00000	101.49185		0.00	0	0	
Total SBK16 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK16									0.00	0	0
SBK17 On 30/07/2019 Spot Bond					0.00000	101.05453			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	101.97806			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					0.00000	100.39200			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2019 Spot Bond					0.00000	104.53318			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2020 Spot Bond					0.00000	100.99629			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	104.04736			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			10.55500	105.69779	10.55500	105.66776		43,275,500,000,000.00	4,100,000,000	2,050,000,000	
Total SBK23 SPOT								13,275,500,000,000.00	4,100,000,000	2,050,000,000	
Total For SBK23								13,275,500,000,000.00	4,100,000,000	2,050,000,000	
SBK24 On 19/10/2020 Spot Bond					0.00000	101.76181			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	104.25921			0.00	0	0
Total SBK25 SPOT									0.00	0	0
Total For SBK25									0.00	0	0
SBK26 On 25/04/2021 Spot Bond			10.14000	109.21912	10.14000	109.18943			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			8.06000	102.83747	8.06000	102.81507		44,491,200,000,000.00	5,520,000,000	2,760,000,000	
Total SBK9 SPOT								14,491,200,000,000.00	5,520,000,000	2,760,000,000	

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 SBK9									14,491,200,000,000.00	5,520,000,000	2,760,000,000
SBS16 On 22/09/2018 Spot Bond					0.00000	101.50387			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	102.18651			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.22000	106.98867	8.22000	106.96500			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			9.65000	104.60051	9.65000	104.57328			26,055,000,000.00	2,700,000	900,000
Total SBS20 SPOT									26,055,000,000.00	2,700,000	900,000
Total For SBS20									26,055,000,000.00	2,700,000	900,000
SBS21 On 15/05/2026 Spot Bond					0.00000	102.23491			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS24 On 24/05/2019 Spot Bond					0.00000	102.67074			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			7.94000	102.98274	7.94000	102.96059			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			9.00500	109.90372	9.00500	109.87742			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			7.96000	102.29943	7.96000	102.27751			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.81000	92.70499	9.81000	92.68046			2,943,000,000.00	300,000	100,000
Total SBS3 SPOT									2,943,000,000.00	300,000	100,000
Total For SBS3									2,943,000,000.00	300,000	100,000
SBS30 On 12/06/2019 Spot Bond					0.00000	101.33697			0.00	320,000,000	160,000,000
Total SBS30 SPOT									0.00	320,000,000	160,000,000
Total For SBS30									0.00	320,000,000	160,000,000
SBS31 On 12/06/2027 Spot Bond			9.89000	100.92959	9.89000	100.90284			112,746,000,000.00	11,400,000	3,800,000
Total SBS31 SPOT									112,746,000,000.00	11,400,000	3,800,000

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 SBS31									112,746,000,000.00	11,400,000	3,800,000
SBS33 On 19/09/2019 Spot Bond					0.00000	101.19446			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			9.76500	105.57272	9.76500	105.54492			28,318,500,000,000.00	2,900,000,000	1,450,000,000
Total SBS34 SPOT									28,318,500,000,000.00	2,900,000,000	1,450,000,000
Total For SBS34									28,318,500,000,000.00	2,900,000,000	1,450,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	100.59807			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			8.11500	99.98764	8.11500	99.96567			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			9.45500	98.43756	9.45500	98.41244			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			10.34000	96.01811	10.34000	95.99137			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			8.57500	102.07589	8.57500	102.05222			9,959,862,500,000.00	1,161,500,000	580,500,000
Total SBS4 SPOT									9,959,862,500,000.00	1,161,500,000	580,500,000
Total For SBS4									9,959,862,500,000.00	1,161,500,000	580,500,000
SBS40 On 12/11/2020 Spot Bond					0.00000	100.82902			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			8.92500	106.44233	8.92500	106.41666			32,130,000,000.00	3,600,000	1,200,000
Total SBS41 SPOT									32,130,000,000.00	3,600,000	1,200,000
Total For SBS41									32,130,000,000.00	3,600,000	1,200,000
SBS42 On 12/11/2025 Spot Bond			9.51000	108.68601	9.51000	108.65812			5,706,000,000.00	600,000	200,000
Total SBS42 SPOT									5,706,000,000.00	600,000	200,000
Total For SBS42									5,706,000,000.00	600,000	200,000
SBS43 On 12/11/2027 Spot Bond			9.82000	108.81358	9.82000	108.78477			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS44 On 15/02/2019 Spot Bond					0.00000	100.18551			0.00	6,000,000,000	3,000,000,000
Total SBS44 SPOT									0.00	6,000,000,000	3,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS44									0.00	6,000,000,000	3,000,000,000
SBS45 On 15/02/2021 Spot Bond					0.00000	100.80768			0.00	0	0
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0
SBS46 On 15/02/2023 Spot Bond			8.97000	106.49911	8.97000	106.47372			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	100.98525			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	100.00857			0.00	0	0
Total SBS48 SPOT									0.00	0	0
Total For SBS48									0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	100.36146			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			8.91500	102.00494	8.91500	101.98036			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			9.51000	9.51000	9.51000	101.39876			0.00	0	0
Total SBS51 SPOT									0.00	0	0
Total For SBS51									0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	100.39445			0.00	0	0
Total SBS52 SPOT									0.00	0	0
Total For SBS52									0.00	0	0
SBS53 On 03/05/2027 Spot Bond					0.00000	99.47075			0.00	0	0
Total SBS53 SPOT									0.00	0	0
Total For SBS53									0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	101.35118			0.00	0	0
Total SBS54 SPOT									0.00	0	0
Total For SBS54									0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	101.94022			0.00	78,000,000	39,000,000
Total SBS55 SPOT									0.00	78,000,000	39,000,000
Total For SBS55									0.00	78,000,000	39,000,000
SBS56 On 12/06/2022 Spot Bond			8.83000	8.83000	8.83000	101.83020			0.00	0	0
Total SBS56 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	101.68083				0.00	0	0
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	101.88409				0.00	2,206,300,000	1,102,100,000
Total SBS58 SPOT										0.00	2,206,300,000	1,102,100,000
Total For SBS58										0.00	2,206,300,000	1,102,100,000
SBS59 On 09/10/2020 Spot Bond					0.00000	100.69917				0.00	0	0
Total SBS59 SPOT										0.00	0	0
Total For SBS59										0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	100.51527				0.00	0	0
Total SBS60 SPOT										0.00	0	0
Total For SBS60										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.55000	281.08321	3.55000	281.04641				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			4.34000	4.34000	4.34000	193.75880				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	102.40708				0.00	0	0
Total SBT101 SPOT										0.00	0	0
Total For SBT101										0.00	0	0
SBT102 On 30/09/2022 Spot Bond					0.00000	101.42598				0.00	0	0
Total SBT102 SPOT										0.00	0	0
Total For SBT102										0.00	0	0
SF2A2U On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0
SF2BU On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SF2CU SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SF2DU										0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	101.01515				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	101.01528				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	100.90588				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	104.54100	10.00000	104.51400				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS22 On 23/02/2020 Spot Bond					0.00000	98.31242				0.00	0	0
Total SHS22 SPOT										0.00	0	0
Total For SHS22										0.00	0	0
SHS23 On 29/06/2018 Spot Bond					0.00000	98.84287				0.00	0	0
Total SHS23 SPOT										0.00	0	0
Total For SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond					0.00000	91.40435				0.00	0	0
Total SHS24 SPOT										0.00	0	0
Total For SHS24										0.00	0	0
SHS25 On 29/06/2020 Spot Bond			13.79000	93.28309	13.79000	93.24892				0.00	0	0
Total SHS25 SPOT										0.00	0	0
Total For SHS25										0.00	0	0
SHS26 On 29/06/2020 Spot Bond					0.00000	101.03930				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					0.00000	99.63920				0.00	0	0
Total SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0
SHS29U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHS29U										0.00	0	0
SHS30 On 05/04/2020 Spot Bond					0.00000	96.67303				0.00	0	0
Total SHS30 SPOT										0.00	0	0
Total For SHS30										0.00	0	0
SHS31 On 05/10/2022 Spot Bond					0.00000	84.03543				0.00	0	0
Total SHS31 SPOT										0.00	0	0
Total For SHS31										0.00	0	0
SHS32 On 10/07/2020 Spot Bond					0.00000	91.16384				0.00	0	0
Total SHS32 SPOT										0.00	0	0
Total For SHS32										0.00	0	0
SHS33 On 10/10/2022 Spot Bond					0.00000	90.97129				0.00	0	0
Total SHS33 SPOT										0.00	0	0
Total For SHS33										0.00	0	0
SHS34 On 03/11/2022 Spot Bond					0.00000	81.14631				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			8.20500	100.10642	8.20500	100.08454				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	100.12925				0.00	0	51,000,000
Total SLI4 SPOT										0.00	0	51,000,000
Total For SLI4										0.00	0	51,000,000
SLRA1 On 15/08/2019 Spot Bond					0.00000	99.84044				0.00	0	0
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	99.83557				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	99.84454				0.00	0	0
Total SLRA3 SPOT										0.00	0	0
Total For SLRA3										0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.83991				0.00	0	0
Total SLRA4 SPOT										0.00	0	0
Total For SLRA4										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond					0.00000	99.83297				0.00	0	0
Total SLRB1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SLRB1										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	99.83088				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	99.83043				0.00	0	0
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.82960				0.00	0	0
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond					0.00000	99.81789				0.00	0	0
Total SLRC1 SPOT										0.00	0	0
Total For SLRC1										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	99.81365				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	99.82236				0.00	0	0
Total SLRC3 SPOT										0.00	0	0
Total For SLRC3										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.81836				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					0.00000	100.72492				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			10.30500	10.30500	10.30500	109.57716			31,945,500,000,000.00	3,100,000,000	1,550,000,000	
Total SNT03 SPOT									31,945,500,000,000.00	3,100,000,000	1,550,000,000	
Total For SNT03									31,945,500,000,000.00	3,100,000,000	1,550,000,000	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.57194			0.00	0	0	
Total SNT04 SPOT									0.00	0	0	
Total For SNT04									0.00	0	0	
SPDA10 On 21/08/2021 Spot Bond					0.00000	102.65391			0.00	0	0	
Total SPDA10 SPOT									0.00	0	0	
Total For SPDA10									0.00	0	0	
SPDA11 On 21/08/2020 Spot Bond					0.00000	101.86635			0.00	0	1,000,000,000	
Total SPDA11 SPOT									0.00	0	1,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SPDA11									0.00	0	1,000,000,000
SPDA1: On 21/08/2022 Spot Bond					0.00000	101.90294			0.00	0	0
Total SPDA12 SPOT									0.00	0	0
Total For SPDA12									0.00	0	0
SPDA6 On 21/08/2019 Spot Bond					0.00000	101.85562			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPDA7 On 21/08/2019 Spot Bond					0.00000	102.06860			0.00	0	0
Total SPDA7 SPOT									0.00	0	0
Total For SPDA7									0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.92558			0.00	0	0
Total SPDA8 SPOT									0.00	0	0
Total For SPDA8									0.00	0	0
SPDA9 On 21/08/2019 Spot Bond					0.00000	101.89448			0.00	0	0
Total SPDA9 SPOT									0.00	0	0
Total For SPDA9									0.00	0	0
SPG00: On 09/09/2019 Spot Bond					0.00000	101.53450			0.00	0	0
Total SPG002 SPOT									0.00	0	0
Total For SPG002									0.00	0	0
SPG00: On 31/10/2019 Spot Bond					0.00000	100.20953			0.00	0	0
Total SPG003 SPOT									0.00	0	0
Total For SPG003									0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS039U SPOT									0.00	0	0
Total For SS039U									0.00	0	0
SSA05 On 16/04/2018 Spot Bond					0.00000	100.61687			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.04000	100.64641	9.04000	100.62197		9,080,680,000,000.00	1,004,500,000	501,500,000	
Total SSA06 SPOT								9,080,680,000,000.00	1,004,500,000	501,500,000	
Total For SSA06								9,080,680,000,000.00	1,004,500,000	501,500,000	
SSN00: On 31/03/2021 Spot Bond			8.91000	96.63235	8.91000	96.60921		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			8.91000	96.63235	8.91000	96.60921		0.00	0	0	
Total SSN005 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN005										0.00	0	0
SSN01: On 31/01/2025 Spot Bond			3.96500	3.96500	3.96500	118.26177				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			9.97000	104.48854	9.97000	104.46061				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			10.92500	76.15982	10.92500	76.13745				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond					0.00000	100.42220				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond					0.00000	100.54871				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond					0.00000	101.09543				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 07/12/2023 Spot Bond					0.00000	101.79965				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 17/03/2020 Spot Bond					0.00000	101.29067				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond					0.00000	101.66108				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond					0.00000	99.74002				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 01/06/2021 Spot Bond					0.00000	101.83550				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	100.33558				0.00	0	0
Total SSN038 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	100.60262				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			9.15500	105.96107	9.15500	105.93501				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.45000	95.42660	4.45000	95.41174				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond					0.00000	99.97643				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04: On 14/02/2018 Spot Bond					0.00000	99.87625				0.00	0	0
Total SSN045 SPOT										0.00	0	0
Total For SSN045										0.00	0	0
SSN04: On 30/04/2027 Spot Bond					0.00000	100.20788				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond					0.00000	100.72313				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN04: On 21/06/2018 Spot Bond					0.00000	105.22159				0.00	0	0
Total SSN048 SPOT										0.00	0	0
Total For SSN048										0.00	0	0
SSN04: On 30/09/2027 Spot Bond					0.00000	102.17461				0.00	0	0
Total SSN049 SPOT										0.00	0	0
Total For SSN049										0.00	0	0
SSN05: On 08/12/2023 Spot Bond			3.55000	3.55000	3.55000	281.04641				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05: On 26/09/2018 Spot Bond					0.00000	102.92081				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05: On 26/10/2020 Spot Bond					0.00000	100.30275				0.00	0	0
Total SSN052 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN052										0.00	0	0
SSN05: On 26/10/2020 Spot Bond			7.39200	104.81301	7.39200	104.79211				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN05: On 26/10/2022 Spot Bond					0.00000	100.32372				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05: On 03/11/2022 Spot Bond					0.00000	100.01448				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05: On 13/12/2027 Spot Bond					0.00000	102.26170				0.00	0	0
Total SSN056 SPOT										0.00	0	0
Total For SSN056										0.00	0	0
SSN05: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05: On 19/01/2023 Spot Bond					0.00000	100.48105				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.42000	100.99185	9.42000	100.96632				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A1C On 21/08/2019 Spot Bond					0.00000	101.84483				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/08/2019 Spot Bond					0.00000	102.34710				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/08/2019 Spot Bond			8.70000	104.67877	8.70000	104.65455				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A1C On 21/08/2018 Spot Bond					0.00000	102.19727				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	101.95138				0.00	0	0
Total T13A11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			8.60000	108.95474	8.60000	108.92981				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond					0.00000	101.79651				0.00	0	0
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond					0.00000	101.95412				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	101.94708				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			8.70000	108.40230	8.70000	108.37721				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 21/08/2018 Spot Bond					0.00000	101.88801				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	101.68383				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			8.65000	106.97844	8.65000	106.95382				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T14A10 On 21/11/2019 Spot Bond					0.00000	101.87715				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	101.92015				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	101.99688	9.15000	101.97168				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T15OM On 21/11/2018 Spot Bond					0.00000	101.37936				0.00	0	0
Total T15OM1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T15OM1										0.00	0	0
TFS117 On 02/09/2018 Spot Bond					0.00000	101.70064				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS123 On 20/03/2019 Spot Bond					0.00000	100.93437				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					0.00000	100.95815				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					0.00000	100.75234				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS139 On 27/05/2019 Spot Bond					0.00000	102.36717				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141 On 28/10/2019 Spot Bond					0.00000	100.23600				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	100.24402				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144 On 20/03/2020 Spot Bond					0.00000	101.16330				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					0.00000	101.19843				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS146 On 25/04/2018 Spot Bond					0.00000	100.21899				0.00	0	0
Total TFS146 SPOT										0.00	0	0
Total For TFS146										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	100.62663				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS148 On 12/10/2022 Spot Bond					0.00000	100.64266				0.00	0	0
Total TFS148 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.18683				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS15€ On 16/11/2018 Spot Bond					0.00000	99.83618				0.00	0	0
Total TFS150 SPOT										0.00	0	0
Total For TFS150										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	101.58925				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond					0.00000	100.51294				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	100.54147	8.73000	100.51831				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A5 On 18/07/2018 Spot Bond					0.00000	100.68879				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			8.56000	8.56000	8.56000	100.33510				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A8 On 18/07/2018 Spot Bond					0.00000	100.59057				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2018 Spot Bond					0.00000	100.64488				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2018 Spot Bond					0.00000	100.53219				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2018 Spot Bond					0.00000	100.52993				0.00	0	0
Total TH11B3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11B3										0.00	0	0
TH11C On 18/07/2018 Spot Bond					0.00000	100.58819				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C On 18/07/2018 Spot Bond					0.00000	100.58593				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C On 18/07/2018 Spot Bond					0.00000	100.56614				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D On 18/07/2018 Spot Bond					0.00000	100.76405				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D On 18/07/2018 Spot Bond					0.00000	100.76630				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D On 18/07/2018 Spot Bond					0.00000	100.75505				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A On 21/08/2019 Spot Bond					0.00000	101.82324				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A On 21/08/2019 Spot Bond					0.00000	101.87721				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A On 21/08/2019 Spot Bond			8.65000	8.65000	8.65000	104.98756				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A On 21/08/2019 Spot Bond					0.00000	101.84483				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					0.00000	101.92038				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			8.56000	103.95787	8.56000	103.93419				0.00	0	0
Total TH12A6 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TH12A6									0.00	0	0
TH12A: On 21/08/2019 Spot Bond					0.00000	101.83404			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					0.00000	101.92038			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			8.67000	103.37216	8.67000	103.34832			0.00	0	0
Total TH12A9 SPOT									0.00	0	0
Total For TH12A9									0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	102.01750			0.00	0	0
Total TH12B1 SPOT									0.00	0	0
Total For TH12B1									0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	102.01750			0.00	0	0
Total TH12B2 SPOT									0.00	0	0
Total For TH12B2									0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	102.01750			0.00	0	0
Total TH12B3 SPOT									0.00	0	0
Total For TH12B3									0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	102.01750			0.00	0	0
Total TH12B4 SPOT									0.00	0	0
Total For TH12B4									0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	103.32082			0.00	0	0
Total TH12C1 SPOT									0.00	0	0
Total For TH12C1									0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	103.32082			0.00	0	0
Total TH12C2 SPOT									0.00	0	0
Total For TH12C2									0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	102.19012			0.00	0	0
Total TH12C3 SPOT									0.00	0	0
Total For TH12C3									0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	102.18796			0.00	0	0
Total TH12C4 SPOT									0.00	0	0
Total For TH12C4									0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	102.89096			0.00	0	0
Total TH12D1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12D1										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	102.87730				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	102.97295				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	102.87802				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond					0.00000	101.79519				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A: On 21/08/2018 Spot Bond					0.00000	101.84268				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	102.25850				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			8.80000	105.50787	8.80000	105.48319				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond					0.00000	101.79735				0.00	38,727,300	19,363,650
Total TH13A5 SPOT										0.00	38,727,300	19,363,650
Total For TH13A5										0.00	38,727,300	19,363,650
TH13A: On 21/08/2018 Spot Bond					0.00000	102.05101				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	101.41544				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			8.69000	106.59115	8.69000	106.56652				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A: On 21/08/2018 Spot Bond					0.00000	101.94131				0.00	0	0
Total TH13A9 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13A9										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	102.01739				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	102.01955				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	102.06533				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	102.02233				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	102.01092				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	102.16840				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	102.18566				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	102.17280				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	102.21577				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	102.28703				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	102.87984				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					0.00000	102.87984				0.00	0	0
Total TH13D2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.92397				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					0.00000	102.89182				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.92294				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	102.13388				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	101.95034				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			8.88000	106.04349	8.88000	106.01804				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A: On 21/02/2018 Spot Bond					0.00000	101.70446				0.00	0	0
Total TH14A5 SPOT										0.00	0	0
Total For TH14A5										0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	102.36998				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	101.93309				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			8.83000	104.54942	8.83000	103.65721				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A: On 21/05/2018 Spot Bond					0.00000	101.73045				0.00	0	0
Total TH14A9 SPOT										0.00	0	0
Total For TH14A9										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	102.08190				0.00	0	0
Total TH14B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH14B1										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	102.01720				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					0.00000	101.99132				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	102.18971				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	102.14659				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	102.12071				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	102.83617				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					0.00000	102.79094				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	102.72848				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					0.00000	101.49113				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	101.52568				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	9.82000	9.82000	101.84701				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					0.00000	101.56356				0.00	0	0
Total TH15B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH15B1										0.00	0	0
TH15C On 21/11/2022 Spot Bond					0.00000	101.64447				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					0.00000	102.14520				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					0.00000	101.05594				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE9B On 18/07/2019 Spot Bond					0.00000	100.55256				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C On 18/07/2019 Spot Bond					0.00000	102.22166				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D On 18/07/2019 Spot Bond					0.00000	100.78367				0.00	0	0
Total THE9D4 SPOT										0.00	0	0
Total For THE9D4										0.00	0	0
TL20 On 22/02/2020 Spot Bond			8.40000	8.40000	8.40000	95.41029				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R On 22/02/2020 Spot Bond			100.00000	28.78064	100.00000	28.72603				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	104.54100	10.00000	104.51400				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	101.55777				0.00	0	0
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	101.58026				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			8.94500	104.25907	8.94500	104.23387				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TL24 SPOT									0.00	0	0
Total For TL24									0.00	0	0
TL25 On 04/09/2024 Spot Bond			9.47500	104.62116	9.47500	104.59441			0.00	0	0
Total TL25 SPOT									0.00	0	0
Total For TL25									0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	101.89988			0.00	0	0
Total TL26 SPOT									0.00	0	0
Total For TL26									0.00	0	0
TLC02 On 22/03/2018 Spot Bond					0.00000	101.09672			0.00	0	0
Total TLC02 SPOT									0.00	0	0
Total For TLC02									0.00	0	0
TLC03 On 22/03/2018 Spot Bond					0.00000	102.92205			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			8.65000	108.41376	8.65000	108.38840		057,658,855,000,000.00	122,272,700,000	61,183,000,000	
Total TN20 SPOT								57,658,855,000,000.00	122,272,700,000	61,183,000,000	
Total For TN20								57,658,855,000,000.00	122,272,700,000	61,183,000,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	25.40255	100.00000	25.34571		0.00	0	0	
Total TN20/R208 SPOT								0.00	0	0	
Total For TN20/R208								0.00	0	0	
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total TN20U SPOT								0.00	0	0	
Total For TN20U								0.00	0	0	
TN21U On 13/05/2021 Spot Bond			100.00000	18.02104	100.00000	17.98071		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			9.31500	109.29031	9.31500	109.26282		224,744,868,000,000.00	24,127,200,000	16,228,500,000	
Total TN23 SPOT								24,744,868,000,000.00	24,127,200,000	16,228,500,000	
Total For TN23								24,744,868,000,000.00	24,127,200,000	16,228,500,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	14.21180	100.00000	14.17999		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			10.29000	95.67869	10.29000	100.38838		207,858,000,000,000.00	20,200,000,000	25,580,000,000	
Total TN25 SPOT								17,858,000,000,000.00	20,200,000,000	25,580,000,000	
Total For TN25								17,858,000,000,000.00	20,200,000,000	25,580,000,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	9.49512	100.00000	14.11046		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN25/R186 SPOT									0.00	0	0
Total For TN25/R186									0.00	0	0
TN27 On 14/11/2027 Spot Bond			10.37000	93.22001	10.37000	93.19398			90,219,000,000.00	8,700,000	8,002,900,000
Total TN27 SPOT									90,219,000,000.00	8,700,000	8,002,900,000
Total For TN27									90,219,000,000.00	8,700,000	8,002,900,000
TN27/R On 14/11/2027 Spot Bond			100.00000	10.84839	100.00000	10.82412			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			11.04500	99.84755	11.04500	99.81806			130,400,583,500,000.00	11,806,300,000	11,702,100,000
Total TN30 SPOT									130,400,583,500,000.00	11,806,300,000	11,702,100,000
Total For TN30									130,400,583,500,000.00	11,806,300,000	11,702,100,000
TN30/R On 09/10/2030 Spot Bond			8.00000	123.20117	8.00000	123.17462			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			11.60500	96.80328	11.60500	96.77329			134,618,000,000,000.00	11,600,000,000	5,800,000,000
Total TN40 SPOT									134,618,000,000,000.00	11,600,000,000	5,800,000,000
Total For TN40									134,618,000,000,000.00	11,600,000,000	5,800,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	103.60163	10.75000	103.57184			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TNF18 On 22/08/2018 Spot Bond					0.00000	101.86953			0.00	0	0
Total TNF18 SPOT									0.00	0	0
Total For TNF18									0.00	0	0
TORQ1 On 15/08/2018 Spot Bond					0.00000	99.81679			0.00	0	0
Total TORQ10 SPOT									0.00	0	0
Total For TORQ10									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond					0.00000	101.14132			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond					0.00000	99.78833			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TORQ7 On 15/08/2019 Spot Bond					0.00000	99.84287			0.00	0	0
Total TORQ7 SPOT									0.00	0	0
Total For TORQ7									0.00	0	0
TORQ8 On 15/08/2018 Spot Bond					0.00000	99.83914			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2018 Spot Bond					0.00000	99.83355				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	104.54100	10.00000	104.51400				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0:On 05/04/2018 Spot Bond					0.00000	100.86993				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0:On 10/04/2019 Spot Bond					0.00000	100.96013				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0:On 30/11/2018 Spot Bond					0.00000	102.04410				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			8.84000	103.45991	8.84000	103.43519				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TRA2A On 14/12/2018 Spot Bond					0.00000	101.33077				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A:On 14/12/2020 Spot Bond					0.00000	101.39305				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			8.95000	103.26449	8.95000	103.23965				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A:On 14/12/2018 Spot Bond					0.00000	101.33230				0.00	13,735,544	6,867,772
Total TRA2A4 SPOT										0.00	13,735,544	6,867,772
Total For TRA2A4										0.00	13,735,544	6,867,772
TRA2A:On 14/12/2020 Spot Bond					0.00000	101.39305				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			8.75000	8.75000	8.75000	103.79254				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	101.46715				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B:On 14/12/2020 Spot Bond					0.00000	101.52982				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	101.68923				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C:On 14/12/2020 Spot Bond					0.00000	101.74992				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	102.14382				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D:On 14/12/2020 Spot Bond					0.00000	102.14382				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A On 14/11/2018 Spot Bond					0.00000	101.98089				0.00	0	0
Total TRA3A1 SPOT										0.00	0	0
Total For TRA3A1										0.00	0	0
TRA3A:On 14/11/2020 Spot Bond					0.00000	102.16948				0.00	0	70,000,000
Total TRA3A2 SPOT										0.00	0	70,000,000
Total For TRA3A2										0.00	0	70,000,000
TRA3A:On 14/11/2022 Spot Bond					0.00000	102.22497				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	102.58730				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRAA2 On 14/06/2019 Spot Bond					0.00000	101.38294				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond					0.00000	101.84866				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					0.00000	101.41601				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2019 Spot Bond					0.00000	103.38459				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2019 Spot Bond					0.00000	103.93804				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP221 On 26/04/2018 Spot Bond					0.00000	98.34213				0.00	0	0
Total TSP221 SPOT										0.00	0	0
Total For TSP221										0.00	0	0
TSP222 On 10/05/2018 Spot Bond					0.00000	98.03795				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP222 SPOT										0.00	0	0
Total For TSP222										0.00	0	0
TSP224 On 24/05/2018 Spot Bond					0.00000	97.74220				0.00	0	0
Total TSP224 SPOT										0.00	0	0
Total For TSP224										0.00	0	0
TSP226 On 07/06/2018 Spot Bond					0.00000	97.46299				0.00	0	0
Total TSP226 SPOT										0.00	0	0
Total For TSP226										0.00	0	0
TSP227 On 21/06/2018 Spot Bond					0.00000	97.15999				0.00	0	0
Total TSP227 SPOT										0.00	0	0
Total For TSP227										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond					0.00000	100.37413				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC25 On 12/02/2018 Spot Bond					0.00000	101.85671				0.00	0	0
Total TWC255 SPOT										0.00	0	0
Total For TWC255										0.00	0	0
TWC25 On 16/02/2018 Spot Bond					0.00000	101.77419				0.00	0	0
Total TWC256 SPOT										0.00	0	0
Total For TWC256										0.00	0	0
TWC25 On 13/04/2018 Spot Bond					0.00000	100.60527				0.00	0	0
Total TWC257 SPOT										0.00	0	0
Total For TWC257										0.00	0	0
TWC25 On 28/02/2018 Spot Bond					0.00000	101.45274				0.00	0	0
Total TWC258 SPOT										0.00	0	0
Total For TWC258										0.00	0	0
TWC25 On 18/04/2018 Spot Bond					0.00000	100.50157				0.00	0	0
Total TWC259 SPOT										0.00	0	0
Total For TWC259										0.00	0	0
TWC26 On 20/04/2018 Spot Bond					0.00000	100.43841				0.00	0	0
Total TWC260 SPOT										0.00	0	0
Total For TWC260										0.00	0	0
TWC26 On 25/04/2018 Spot Bond					0.00000	100.35444				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC261 SPOT										0.00	0	0
Total For TWC261										0.00	0	0
TWC26 On 30/04/2018 Spot Bond					0.00000	100.20803				0.00	0	0
Total TWC262 SPOT										0.00	0	0
Total For TWC262										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.84000	109.60782	8.84000	109.58164				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			10.44000	109.43168	10.44000	109.40093			37,584,000,000.00		3,600,000	1,200,000
Total UG26 SPOT									37,584,000,000.00		3,600,000	1,200,000
Total For UG26									37,584,000,000.00		3,600,000	1,200,000
VCJA1L 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
VCJA2L 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
VCJA3L 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
VCJA4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	0
Total VCJA4U SPOT									0.00		0	0
Total For VCJA4U									0.00		0	0
VCJB1L 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
VCJB2L 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
VCJB3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	0
Total VCJB3U SPOT									0.00		0	0
Total For VCJB3U									0.00		0	0
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	0
Total VCJB4U SPOT									0.00		0	0
Total For VCJB4U									0.00		0	0
VCPA1L On 20/07/2025 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 VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC21 On 06/03/2018 Spot Bond					0.00000	103.30171				0.00	0	0
Total VKC21 SPOT										0.00	0	0
Total For VKC21										0.00	0	0
VKC22 On 29/03/2018 Spot Bond					0.00000	100.87686				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKE01U SPOT										0.00	0	0
Total For VKE01U										0.00	0	0
VKE05 On 28/03/2018 Spot Bond					0.00000	101.06536				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond					0.00000	100.16037				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	101.50179				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond					0.00000	101.29045				0.00	0	0
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	100.76276				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	100.77614				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VR711L On 28/02/2018 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
VR713L On 18/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR713U SPOT										0.00	0	0
Total For VR713U										0.00	0	0
VR714L On 25/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR714U SPOT										0.00	0	0
Total For VR714U										0.00	0	0
VR715L On 25/04/2018 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 VR715U SPOT										0.00	0	0
Total For VR715U										0.00	0	0
VR1712 On 11/12/2018 Spot Bond					0.00000	101.28593				0.00	0	0
Total VRI712 SPOT										0.00	0	0
Total For VRI712										0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	100.86278				0.00	0	0
Total WHL01 SPOT										0.00	0	0
Total For WHL01										0.00	0	0
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL01U SPOT										0.00	0	0
Total For WHL01U										0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL02U SPOT										0.00	0	0
Total For WHL02U										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WS05 On 01/08/2018 Spot Bond			2.97000	2.97000	2.97000	251.03806				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			7.62000	103.47045	7.62000	103.44907				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			7.69000	104.50690	7.69000	104.48512				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			8.09000	104.38249	8.09000	104.35962				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	16.87119	100.00000	16.83344				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			7.00500	89.35112	7.00500	89.33413				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										1.85e+01	1,639,202,394,044	732,032,039,428

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for SPOT :									1.85e+017	639,202,394,044	732,032,039,428
Total Futures									1.85e+017	639,202,408,170	732,033,112,629
Total Options									0.00	0	94,877
Grand Total:									1.85e+017	639,202,408,170	732,033,207,506