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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/03/2018

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 03/05/2018 Bond Future			10.47955	78.57442	10.40378	79.05183			0.00	0	9,466
ES33 On 02/08/2018 Bond Future			10.56906	80.02842	10.49082	80.51401			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 03/05/2018 Bond Future	11.21	Call			4,866.31000	4.86631	4,388,900		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			4,923.81000	4.92381	4,446,400		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			4,808.74000	4.80874	4,331,330		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	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Call			4,012.93000	4.01293	3,527,340		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			3,897.49000	3.89749	3,411,900		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.15	Call			3,955.24000	3.95524	3,469,650		0.00	0	0
Total ES33 Option									0.00	0	0
Total For ES33									0.00	0	9,466

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES42	On	03/05/2018	Bond Future			10.61474	82.04283	10.53892	82.59891			0.00	0	7,957
ES42	On	02/08/2018	Bond Future			10.70029	83.56085	10.62208	84.12652			0.00	0	0
Total ES42 Future												0.00	0	7,957
Total For ES42												0.00	0	7,957
I2025	On	03/05/2018	Bond Future			132.51519	132.51519	133.10676	133.10676			0.00	0	1,033
I2025	On	02/08/2018	Bond Future			133.59308	133.59308	134.19492	134.19492			0.00	0	0
Total I2025 Future												0.00	0	1,033
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			103.24000	0.10324	694,810		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Put			113.24000	0.11324	704,810		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			93.24000	0.09324	684,810		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.66	Put			2,465.08000	2.46508	3,066,920		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.67	Put			2,475.08000	2.47508	3,076,920		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.65	Put			2,455.08000	2.45508	3,056,920		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	1,033
I2029	On	03/05/2018	Bond Future			100.12488	100.12488	100.41953	100.41953			0.00	0	1,370
I2029	On	02/08/2018	Bond Future			101.98233	101.98233	102.28177	102.28177			0.00	0	0
Total I2029 Future												0.00	0	1,370
Total For I2029												0.00	0	1,370
I2033	On	03/05/2018	Bond Future			103.48694	103.48694	103.74984	103.74984			0.00	0	6,055
I2033	On	02/08/2018	Bond Future			105.40667	105.40667	105.67397	105.67397			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			3,940.16000	3.94016	4,203,060		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Put			3,950.16000	3.95016	4,213,060		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Put			3,960.16000	3.96016	4,223,060		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Put			4,266.03000	4.26603	4,533,330		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			4,246.03000	4.24603	4,513,330		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.93	Put			4,256.03000	4.25603	4,523,330		0.00	0	0

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	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	03/05/2018	Bond Future			124.77636	124.77636	127.14824	127.14824			0.00	0	8,991
I2038	On	02/08/2018	Bond Future			125.53799	125.53799	127.95342	127.95342			0.00	0	0
Total I2038 Future												0.00	0	8,991
I2038	On	03/05/2018	Bond Future	132.29	Put			5,141.76000	5.14176	7,513,640		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			5,121.76000	5.12176	7,493,640		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Put			5,131.76000	5.13176	7,503,640		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Put			6,586.58000	6.58658	9,002,010		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			6,596.58000	6.59658	9,012,010		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			6,576.58000	6.57658	8,992,010		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	8,991
I2046	On	03/05/2018	Bond Future			117.27395	117.27395	118.89978	118.89978			0.00	0	10,874
I2046	On	02/08/2018	Bond Future			119.44953	119.44953	121.10492	121.10492			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			9,040.22000	9.04022	10,666,050		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			9,050.22000	9.05022	10,676,050		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			9,030.22000	9.03022	10,656,050		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.78	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.78	Put			7,675.08000	7.67508	9,330,470		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Put			7,685.08000	7.68508	9,340,470		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.77	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.77	Put			7,665.08000	7.66508	9,320,470		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	10,874
I2050	On	03/05/2018	Bond Future			124.52795	124.52795	126.70096	126.70096			0.00	0	9,788
I2050	On	02/08/2018	Bond Future			125.10528	125.10528	127.31781	127.31781			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2050 Future												0.00	0	9,788
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			8,919.04000	8.91904	11,092,050		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			8,929.04000	8.92904	11,102,050		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			8,909.04000	8.90904	11,082,050		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.53	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.53	Put			10,212.19000	10.21219	12,424,720		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.54	Put			10,222.19000	10.22219	12,434,720		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.52	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.52	Put			10,202.19000	10.20219	12,414,720		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	9,788
R186	On	03/05/2018	Bond Future			8.19215	118.03314	8.14607	118.34009		6.39	4,485,259.32	38	200,307
R186	On	02/08/2018	Bond Future			8.22264	114.91698	8.17467	115.22874		6.88	0.00	0	191
R186	On	01/11/2018	Bond Future			8.24921	117.07432	8.19899	117.39262		6.85	0.00	0	0
Total R186 Future												4,485,259.32	38	200,498
R186	On	03/05/2018	Bond Future	8.35	Put			740.94000	0.74094	839,160	6.70	0.00	0	500
R186	On	03/05/2018	Bond Future	8.45	Put			559.27000	0.55927	637,230	6.83	0.00	0	0
R186	On	03/05/2018	Bond Future	8.45	Call			2,564.06000	2.56406	2,335,070	6.83	0.00	0	0
R186	On	03/05/2018	Bond Future	8.50	Put			483.77000	0.48377	552,740	6.89	0.00	0	3,500
R186	On	03/05/2018	Bond Future	8.85	Call			4,736.28000	4.73628	4,455,480	7.33	0.00	0	0
R186	On	03/05/2018	Bond Future	8.85	Put			162.84000	0.16284	188,990	7.33	0.00	0	4,745
R186	On	03/05/2018	Bond Future	7.85	Put			2,464.62000	2.46462	2,689,650	6.13	0.00	0	0
R186	On	03/05/2018	Bond Future	7.85	Call			466.32000	0.46632	384,400	6.13	0.00	0	500
R186	On	03/05/2018	Bond Future	8.35	Call			2,091.24000	2.09124	1,882,510	6.70	0.00	0	0
R186	On	03/05/2018	Bond Future	8.00	Call			809.14000	0.80914	688,910	6.29	0.00	0	7
R186	On	03/05/2018	Bond Future	8.69	Put			271.90000	0.27190	313,570	7.13	0.00	0	0
R186	On	03/05/2018	Bond Future	8.69	Call			3,827.26000	3.82726	3,561,980	7.13	0.00	0	0
R186	On	03/05/2018	Bond Future	8.70	Call			3,882.80000	3.88280	3,616,370	7.14	0.00	0	0
R186	On	03/05/2018	Bond Future	8.70	Put			263.45000	0.26345	303,970	7.14	0.00	0	0
R186	On	03/05/2018	Bond Future	8.50	Call			2,813.94000	2.81394	2,575,960	6.89	0.00	0	0
R186	On	03/05/2018	Bond Future	9.19	Call			6,744.22000	6.74422	6,445,650	7.65	0.00	0	0
R186	On	03/05/2018	Bond Future	9.30	Put			29.02000	0.02902	34,310	7.65	0.00	0	0
R186	On	03/05/2018	Bond Future	9.30	Call			7,400.38000	7.40038	7,098,720	7.65	0.00	0	1,120
R186	On	03/05/2018	Bond Future	8.40	Put			644.70000	0.64470	732,420	6.76	0.00	0	3,500
R186	On	03/05/2018	Bond Future	8.40	Call			2,322.87000	2.32287	2,103,640	6.76	0.00	0	7
R186	On	03/05/2018	Bond Future	8.00	Put			1,789.37000	1.78937	1,976,090	6.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2018	Bond Future	10.14	Put			0.24000	0.00024	0,290	7.65	0.00	0	0
R186	On	03/05/2018	Bond Future	9.75	Call			10,078.35000	10.07835	9,771,970	7.65	0.00	0	0
R186	On	03/05/2018	Bond Future	9.75	Put			2.74000	0.00274	3,310	7.65	0.00	0	3,200
R186	On	03/05/2018	Bond Future	9.72	Call			9,901.42000	9.90142	9,595,150	7.65	0.00	0	0
R186	On	03/05/2018	Bond Future	9.72	Put			3.25000	0.00325	3,930	7.65	0.00	0	10,640
R186	On	03/05/2018	Bond Future	9.19	Put			48.00000	0.04800	56,380	7.65	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			129.48000	0.12948	150,600	7.42	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			5,203.15000	5.20315	4,916,680	7.43	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			125.29000	0.12529	145,770	7.43	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			5,085.91000	5.08591	4,800,740	7.41	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			133.87000	0.13387	155,650	7.41	0.00	0	0
R186	On	03/05/2018	Bond Future	10.14	Call			12,346.50000	12.34650	12,039,600	7.65	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			5,144.45000	5.14445	4,858,620	7.42	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Put			1,829.97000	1.82997	1,968,360	6.93	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Call			2,319.05000	2.31905	2,145,680	6.93	0.00	0	1,470
R186	On	02/08/2018	Bond Future	7.50	Put			4,949.00000	4.94900	5,204,150	6.26	0.00	0	0
R186	On	02/08/2018	Bond Future	7.50	Call			443.53000	0.44353	386,920	6.26	0.00	0	1,470
R186	On	02/08/2018	Bond Future	8.47	Call			3,205.57000	3.20557	3,000,230	7.16	0.00	0	0
R186	On	02/08/2018	Bond Future	8.47	Put			1,303.78000	1.30378	1,410,200	7.16	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Call			3,248.65000	3.24865	3,041,970	7.17	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Put			1,283.20000	1.28320	1,388,280	7.17	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Call			3,162.45000	3.16245	2,958,450	7.15	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Put			1,324.37000	1.32437	1,432,130	7.15	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Put			1,955.07000	1.95507	2,077,600	7.08	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Call			3,596.75000	3.59675	3,400,980	7.08	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.52	Call			3,837.77000	3.83777	3,635,450	7.13	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Put			1,823.09000	1.82309	1,939,070	7.13	0.00	0	0
R186	On	01/11/2018	Bond Future	8.53	Put			1,801.99000	1.80199	1,916,900	7.14	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Call			3,919.76000	3.91976	3,715,310	7.15	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Call			6,640.10000	6.64010	6,383,840	7.69	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Put			1,781.11000	1.78111	1,894,960	7.15	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Put			864.74000	0.86474	926,780	7.69	0.00	0	5,000
R186	On	01/11/2018	Bond Future	7.96	Put			3,415.69000	3.41569	3,599,270	6.68	0.00	0	0
R186	On	01/11/2018	Bond Future	7.96	Call			1,884.86000	1.88486	1,750,140	6.68	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.53	Call			3,878.68000	3.87868	3,675,290	7.14	0.00	0	0
Total R186 Option												0.00	0	45,659
Total For R186												4,485,259.32	38	246,157
R197	On	03/05/2018	Bond Future			306.22524	306.22524	306.52696	306.52696			0.00	0	2,388
Total R197 Future												0.00	0	2,388
R197	On	03/05/2018	Bond Future	304.45	Call			2,076.96000	2.07696	1,775,240		0.00	0	0

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	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Call			2,066.96000	2.06696	1,765,240		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Call			2,086.96000	2.08696	1,785,240		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Put			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	2,388
R202	On	03/05/2018	Bond Future			236.33441	236.33441	238.78818	238.78818		4.60	0.00	0	23,064
Total R202 Future												0.00	0	23,064
R202	On	03/05/2018	Bond Future	247.48	Call			79.67000	0.07967	19,150	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			8,771.49000	8.77149	11,164,740	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Call			79.28000	0.07928	19,040	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			8,781.10000	8.78110	11,174,630	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			80.06000	0.08006	19,260	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			8,761.88000	8.76188	11,154,850	4.91	0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	23,064
R2023	On	03/05/2018	Bond Future			7.52118	102.34620	7.47937	102.51362		4.03	0.00	0	66,472
Total R2023 Future												0.00	0	66,472
R2023	On	03/05/2018	Bond Future	8.28	Call			3,188.21000	3.18821	3,028,010	4.57	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			40.24000	0.04024	47,460	4.57	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			3,225.12000	3.22512	3,064,640	4.58	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			38.60000	0.03860	45,540	4.58	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			3,151.39000	3.15139	2,991,480	4.56	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			41.99000	0.04199	49,500	4.56	0.00	0	0
R2023	On	03/05/2018	Bond Future	9.19	Call			6,581.80000	6.58180	6,414,420	4.72	0.00	0	0
R2023	On	03/05/2018	Bond Future	9.19	Put			0.18000	0.00018	0,220	4.72	0.00	0	2,500
Total R2023 Option												0.00	0	2,500
Total For R2023												0.00	0	68,972
R2030	On	03/05/2018	Bond Future			8.65873	97.32909	8.60793	97.68774		8.61	0.00	0	90,411
R2030	On	02/08/2018	Bond Future			8.70076	95.12444	8.64827	95.48894		9.32	0.00	0	127
Total R2030 Future												0.00	0	90,538
R2030	On	03/05/2018	Bond Future	9.51	Call			6,216.14000	6.21614	5,876,710	10.16	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Put			109.34000	0.10934	128,560	10.16	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Call			6,093.63000	6.09363	5,755,370	10.13	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Put			116.40000	0.11640	136,790	10.13	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Call			6,154.87000	6.15487	5,816,020	10.14	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Put			112.82000	0.11282	132,620	10.14	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Call			6,122.83000	6.12283	5,823,190	10.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	02/08/2018	Bond Future	9.46	Put			689.90000	0.68990	754,760	10.53	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Call			6,176.31000	6.17631	5,875,770	10.55	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.91	Put			1,598.26000	1.59826	1,729,770	9.76	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.91	Call			3,397.29000	3.39729	3,164,300	9.76	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.50	Call			6,337.33000	6.33733	6,034,160	10.59	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Put			679.09000	0.67909	743,050	10.55	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Call			6,069.46000	6.06946	5,770,730	10.52	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.50	Put			647.62000	0.64762	708,950	10.59	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.45	Put			700.87000	0.70087	766,640	10.52	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Put			2,807.82000	2.80782	3,007,550	9.21	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Call			1,838.60000	1.83860	1,673,830	9.21	0.00	0	7,850
Total R2030 Option												0.00	0	23,550
Total For R2030												0.00	0	114,088
R2032	On	03/05/2018	Bond Future			8.86934	95.94970	8.81866	96.33735		9.75	0.00	0	61,957
R2032	On	02/08/2018	Bond Future			8.91142	97.72513	8.85920	98.11922		10.10	0.00	0	2
Total R2032 Future												0.00	0	61,959
R2032	On	03/05/2018	Bond Future	9.71	Call			6,647.81000	6.64781	6,283,520	11.50	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			141.32000	0.14132	164,680	11.50	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			6,713.06000	6.71306	6,348,120	11.52	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			137.18000	0.13718	159,890	11.52	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Call			6,582.60000	6.58260	6,218,990	11.48	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			145.57000	0.14557	169,610	11.48	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Call			6,673.43000	6.67343	6,351,520	11.43	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Put			804.15000	0.80415	876,330	11.43	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Call			6,730.50000	6.73050	6,407,640	11.45	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Put			792.06000	0.79206	863,290	11.45	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Call			6,616.45000	6.61645	6,295,510	11.42	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Put			816.41000	0.81641	889,560	11.42	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	61,959
R2035	On	03/05/2018	Bond Future			9.04925	100.15036	8.97311	100.79786		13.54	0.00	0	66,773
R2035	On	02/08/2018	Bond Future			9.09251	102.00366	9.01413	102.66233		14.29	0.00	0	3
Total R2035 Future												0.00	0	66,776
R2035	On	03/05/2018	Bond Future	9.25	Call			3,605.89000	3.60589	3,168,530	13.66	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.25	Put			1,281.01000	1.28101	1,491,150	13.66	0.00	0	1,000
R2035	On	03/05/2018	Bond Future	9.91	Call			7,783.65000	7.78365	7,189,020	13.98	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Put			234.93000	0.23493	287,800	13.98	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Call			7,645.74000	7.64574	7,053,850	13.97	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Put			249.03000	0.24903	304,640	13.97	0.00	0	0
R2035	On	03/05/2018	Bond Future	8.75	Put			3,417.79000	3.41779	3,815,710	13.78	0.00	0	0

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	8.75	Call			1,483.77000	1.48377	1,234,190	13.78	0.00	0	1,000
R2035	On	03/05/2018	Bond Future	9.90	Call			7,714.65000	7.71465	7,121,380	13.97	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Put			241.89000	0.24189	296,120	13.97	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Put			2,350.37000	2.35037	2,574,210	14.49	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Call			5,743.22000	5.74322	5,306,340	14.49	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Put			2,321.47000	2.32147	2,543,260	14.49	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Call			5,794.95000	5.79495	5,356,040	14.50	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Put			2,293.10000	2.29310	2,512,860	14.50	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Call			5,691.92000	5.69192	5,257,090	14.49	0.00	0	0
Total R2035 Option												0.00	0	2,000
Total For R2035												0.00	0	68,776
R2037	On	03/05/2018	Bond Future			9.14763	96.49964	9.07666	97.10556		11.19	0.00	0	48,380
R2037	On	02/08/2018	Bond Future			9.19566	94.02933	9.12263	94.64568		12.13	0.00	0	731
Total R2037 Future												0.00	0	49,111
R2037	On	03/05/2018	Bond Future	9.99	Put			181.05000	0.18105	223,760	13.36	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			7,406.19000	7.40619	6,845,200	13.31	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			191.21000	0.19121	236,140	13.31	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			7,476.96000	7.47696	6,914,850	13.34	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			186.06000	0.18606	229,870	13.34	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			7,547.76000	7.54776	6,984,550	13.36	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Call			7,676.01000	7.67601	7,177,860	13.89	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Put			961.57000	0.96157	1,079,770	13.89	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Call			7,738.15000	7.73815	7,238,540	13.91	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Put			948.01000	0.94801	1,064,750	13.91	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Call			7,613.96000	7.61396	7,117,270	13.87	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Put			975.32000	0.97532	1,094,980	13.87	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	49,111
R204	On	03/05/2018	Bond Future			6.26921	104.05972	6.25777	104.06666		0.35	0.00	0	22,162
Total R204 Future												0.00	0	22,162
R204	On	03/05/2018	Bond Future	7.09	Call			503.37000	0.50337	496,440	0.44	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			0.25000	0.00025	0,260	0.44	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			509.37000	0.50937	502,440	0.44	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			0.23000	0.00023	0,240	0.44	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			497.37000	0.49737	490,440	0.44	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			0.27000	0.00027	0,280	0.44	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	22,162
R2040	On	03/05/2018	Bond Future			9.19730	100.54517	9.12635	101.20123		11.81	0.00	0	40,145

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	02/08/2018	Bond Future			9.24482	97.89935	9.17186	98.56672		12.80	0.00	0	420
Total R2040 Future												0.00	0	40,565
R2040	On	03/05/2018	Bond Future	10.00	Call			7,857.68000	7.85768	7,255,640	14.10	0.00	0	1,500
R2040	On	03/05/2018	Bond Future	9.00	Put			2,641.07000	2.64107	3,026,390	11.81	0.00	0	0
R2040	On	03/05/2018	Bond Future	9.00	Call			1,455.34000	1.45534	1,184,600	11.81	0.00	0	1,500
R2040	On	03/05/2018	Bond Future	8.50	Put			6,324.37000	6.32437	6,916,030	10.91	0.00	0	0
R2040	On	03/05/2018	Bond Future	8.50	Call			218.54000	0.21854	154,140	10.91	0.00	0	750
R2040	On	03/05/2018	Bond Future	10.07	Put			190.66000	0.19066	234,980	14.10	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			8,451.64000	8.45164	7,838,630	14.10	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			184.35000	0.18435	227,400	14.10	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			8,302.68000	8.30268	7,692,230	14.10	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put			197.16000	0.19716	242,770	14.10	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.00	Put			240.31000	0.24031	294,330	14.10	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call			8,377.12000	8.37712	7,765,380	14.10	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Call			8,510.46000	8.51046	7,967,140	14.60	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Put			1,015.39000	1.01539	1,139,440	14.60	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Call			8,577.31000	8.57731	8,032,490	14.61	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Put			1,001.31000	1.00131	1,123,860	14.61	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Call			8,443.69000	8.44369	7,901,900	14.58	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Put			1,029.66000	1.02966	1,155,240	14.58	0.00	0	0
Total R2040 Option												0.00	0	3,750
Total For R2040												0.00	0	44,315
R2044	On	03/05/2018	Bond Future			9.24150	97.52182	9.16549	98.23878		12.51	0.00	0	23,703
R2044	On	02/08/2018	Bond Future			9.28781	94.94521	9.20970	95.67469		13.57	0.00	0	0
Total R2044 Future												0.00	0	23,703
R2044	On	03/05/2018	Bond Future	10.10	Put			209.01000	0.20901	260,960	14.93	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Call			8,512.15000	8.51215	7,845,700	14.93	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Put			202.26000	0.20226	252,770	14.93	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Call			8,361.18000	8.36118	7,697,430	14.91	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Put			214.49000	0.21449	267,700	14.91	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Call			8,437.36000	8.43736	7,772,350	14.93	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Call			8,566.58000	8.56658	7,978,650	15.52	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Put			1,100.40000	1.10040	1,241,950	15.52	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Call			8,633.76000	8.63376	8,044,160	15.54	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Put			1,085.68000	1.08568	1,225,560	15.54	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Call			8,499.66000	8.49966	7,913,420	15.50	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Put			1,115.50000	1.11550	1,258,740	15.50	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	23,703
R2048	On	03/05/2018	Bond Future			9.20724	96.99077	9.14142	97.63399		13.07	0.00	0	91,404

Contract 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	91,404
R2048 On 03/05/2018 Bond Future	10.06	Call			8,574.45000	8.57445	7,978,730	15.59	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.06	Put			232.12000	0.23212	279,620	15.59	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.07	Call			8,650.85000	8.65085	8,053,830	15.59	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.07	Put			224.76000	0.22476	270,960	15.59	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.05	Call			8,498.12000	8.49812	7,903,730	15.59	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.05	Put			239.69000	0.23969	288,520	15.59	0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	91,404
R207 On 03/05/2018 Bond Future			6.67239	103.15695	6.64875	103.19438		1.04	7,943,085.15	77	25,672
Total R207 Future									7,943,085.15	77	25,672
R207 On 03/05/2018 Bond Future	7.57	Call			1,446.57000	1.44657	1,409,310	1.37	0.00	0	0
R207 On 03/05/2018 Bond Future	7.57	Put			1.25000	0.00125	1,420	1.37	0.00	0	0
R207 On 03/05/2018 Bond Future	7.58	Call			1,462.04000	1.46204	1,424,770	1.37	0.00	0	0
R207 On 03/05/2018 Bond Future	7.58	Put			1.18000	0.00118	1,340	1.37	0.00	0	0
R207 On 03/05/2018 Bond Future	7.56	Call			1,431.11000	1.43111	1,393,860	1.37	0.00	0	0
R207 On 03/05/2018 Bond Future	7.56	Put			1.33000	0.00133	1,510	1.37	0.00	0	0
Total R207 Option									0.00	0	0
Total For R207									7,943,085.15	77	25,672
R208 On 03/05/2018 Bond Future			7.04654	99.92645	7.01400	100.01006		2.19	0.00	0	35,989
Total R208 Future									0.00	0	35,989
R208 On 03/05/2018 Bond Future	7.77	Call			1,936.50000	1.93650	1,855,460	2.62	0.00	0	0
R208 On 03/05/2018 Bond Future	7.77	Put			16.17000	0.01617	18,740	2.62	0.00	0	0
R208 On 03/05/2018 Bond Future	7.78	Call			1,960.85000	1.96085	1,879,710	2.63	0.00	0	0
R208 On 03/05/2018 Bond Future	7.78	Put			15.43000	0.01543	17,900	2.63	0.00	0	0
R208 On 03/05/2018 Bond Future	7.79	Call			1,985.23000	1.98523	1,903,980	2.63	0.00	0	0
R208 On 03/05/2018 Bond Future	7.79	Put			14.73000	0.01473	17,090	2.63	0.00	0	0
Total R208 Option									0.00	0	0
Total For R208									0.00	0	35,989
R209 On 03/05/2018 Bond Future			9.04793	76.06024	8.97191	76.60709		11.70	3,879,072.24	51	80,653
R209 On 02/08/2018 Bond Future			9.08796	77.46766	9.00991	78.02407		12.17	0.00	0	816
R209 On 01/11/2018 Bond Future			9.12713	75.77316	9.04683	76.34045		12.75	0.00	0	0
Total R209 Future									3,879,072.24	51	81,469
R209 On 03/05/2018 Bond Future	9.85	Call			6,131.95000	6.13195	5,625,580	13.89	0.00	0	0
R209 On 03/05/2018 Bond Future	9.85	Put			152.95000	0.15295	193,430	13.89	0.00	0	0
R209 On 03/05/2018 Bond Future	9.86	Call			6,191.69000	6.19169	5,684,280	13.92	0.00	0	0
R209 On 03/05/2018 Bond Future	9.86	Put			148.68000	0.14868	188,120	13.92	0.00	0	0
R209 On 03/05/2018 Bond Future	9.84	Call			6,072.25000	6.07225	5,566,950	13.87	0.00	0	0
R209 On 03/05/2018 Bond Future	8.95	Call			1,423.68000	1.42368	1,158,230	11.82	0.00	0	1,321

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2018	Bond Future	9.47	Put			436.87000	0.43687	539,730	13.01	0.00	0	250
R209	On	03/05/2018	Bond Future	9.77	Call			5,655.39000	5.65539	5,158,270	13.71	0.00	0	0
R209	On	03/05/2018	Bond Future	9.77	Put			191.67000	0.19167	241,400	13.71	0.00	0	250
R209	On	03/05/2018	Bond Future	9.30	Put			682.15000	0.68215	831,210	12.62	0.00	0	0
R209	On	03/05/2018	Bond Future	9.30	Call			3,001.48000	3.00148	2,603,690	12.62	0.00	0	1,321
R209	On	03/05/2018	Bond Future	8.95	Put			1,582.37000	1.58237	1,863,770	11.82	0.00	0	0
R209	On	03/05/2018	Bond Future	10.22	Put			38.95000	0.03895	51,070	14.01	0.00	0	435
R209	On	03/05/2018	Bond Future	9.75	Put			202.69000	0.20269	255,010	13.66	0.00	0	0
R209	On	03/05/2018	Bond Future	9.75	Call			5,536.71000	5.53671	5,042,180	13.66	0.00	0	435
R209	On	03/05/2018	Bond Future	9.19	Put			899.79000	0.89979	1,085,560	12.37	0.00	0	0
R209	On	03/05/2018	Bond Future	9.19	Call			2,453.25000	2.45325	2,092,170	12.37	0.00	0	250
R209	On	03/05/2018	Bond Future	9.47	Call			3,917.11000	3.91711	3,473,120	13.01	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			157.35000	0.15735	198,900	13.87	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Call			7,022.32000	7.02232	6,501,410	14.01	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Put			92.23000	0.09223	118,170	14.01	0.00	0	11,067
R209	On	03/05/2018	Bond Future	10.73	Call			11,295.84000	11.29584	10,750,440	14.01	0.00	0	0
R209	On	03/05/2018	Bond Future	10.73	Put			3.83000	0.00383	5,280	14.01	0.00	0	435
R209	On	03/05/2018	Bond Future	10.22	Call			8,329.26000	8.32926	7,794,530	14.01	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Put			1,008.70000	1.00870	1,141,270	13.58	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Call			5,466.10000	5.46610	5,042,260	13.58	0.00	0	435
R209	On	02/08/2018	Bond Future	10.38	Call			9,235.15000	9.23515	8,724,570	14.02	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Put			279.95000	0.27995	325,780	14.02	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Call			11,710.41000	11.71041	11,173,100	14.02	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Put			268.50000	0.26850	312,750	14.02	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Put			101.06000	0.10106	120,160	14.02	0.00	0	435
R209	On	02/08/2018	Bond Future	10.21	Call			8,327.76000	8.32776	7,832,450	14.02	0.00	0	0
R209	On	02/08/2018	Bond Future	10.21	Put			395.50000	0.39550	456,600	14.02	0.00	0	435
R209	On	02/08/2018	Bond Future	10.39	Call			9,288.83000	9.28883	8,777,450	14.02	0.00	0	0
R209	On	02/08/2018	Bond Future	10.39	Put			274.18000	0.27418	319,210	14.02	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Call			9,342.52000	9.34252	8,830,360	14.02	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			75,452.57000	75.45257	74,885,280	14.43	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	14.43	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			2,357.50000	2.35750	2,574,480	13.32	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			4,398.95000	4.39895	4,048,640	13.32	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Call			75,452.58000	75.45258	74,885,290	14.43	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	14.43	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			75,452.58000	75.45258	74,885,290	14.43	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	14.43	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Call			7,364.39000	7.36439	6,921,430	14.38	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			1,200.82000	1.20082	1,325,150	14.38	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			10,291.68000	10.29168	9,787,390	14.43	0.00	0	0

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	10.57	Put			512.88000	0.51288	575,880	14.43	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Call			7,215.27000	7.21527	6,775,820	14.33	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			1,240.17000	1.24017	1,368,010	14.33	0.00	0	0
Total R209 Option												0.00	0	17,069
Total For R209												3,879,072.24	51	98,538
R210	On	03/05/2018	Bond Future			187.39411	187.39411	188.21964	188.21964			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			3,230.36000	3.23036	4,055,890		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			3,240.36000	3.24036	4,065,890		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			3,220.36000	3.22036	4,045,890		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	2,159
R212	On	03/05/2018	Bond Future			155.36932	155.36932	155.42568	155.42568			0.00	0	4,755
Total R212 Future												0.00	0	4,755
R212	On	03/05/2018	Bond Future	154.29	Call			1,135.68000	1.13568	1,079,320		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Call			1,125.68000	1.12568	1,069,320		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Call			1,145.68000	1.14568	1,089,320		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Put			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	4,755
R213	On	03/05/2018	Bond Future			8.75041	87.96781	8.69967	88.31950		9.46	0.00	0	45,747
R213	On	02/08/2018	Bond Future			8.78773	89.59564	8.73545	89.95319		9.85	0.00	0	1
Total R213 Future												0.00	0	45,748
R213	On	03/05/2018	Bond Future	9.57	Call			5,907.14000	5.90714	5,577,610	11.28	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			133.18000	0.13318	155,340	11.28	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			5,966.42000	5.96642	5,636,270	11.29	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			129.21000	0.12921	150,750	11.29	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			5,847.84000	5.84784	5,518,950	11.26	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			137.21000	0.13721	160,010	11.26	0.00	0	0
R213	On	02/08/2018	Bond Future	9.06	Call			3,641.79000	3.64179	3,404,120	10.38	0.00	0	0
R213	On	02/08/2018	Bond Future	9.06	Put			1,453.95000	1.45395	1,573,830	10.38	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Call			3,686.86000	3.68686	3,447,770	10.40	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Put			1,432.80000	1.43280	1,551,260	10.40	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Call			3,596.94000	3.59694	3,360,690	10.37	0.00	0	0

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	9.05	Put			1,475.39000	1.47539	1,596,690	10.37		0.00	0	0
Total R213 Option										0.00	0	0
Total For R213										0.00	0	45,748
R214 On 03/05/2018 Bond Future			9.17184	75.83687	9.09586	76.41413		12.62		0.00	0	47,218
Total R214 Future										0.00	0	47,218
R214 On 03/05/2018 Bond Future	9.98	Call			6,479.95000	6.47995	5,947,620	15.06		0.00	0	0
R214 On 03/05/2018 Bond Future	9.98	Put			177.04000	0.17704	221,970	15.06		0.00	0	0
R214 On 03/05/2018 Bond Future	9.99	Call			6,541.56000	6.54156	6,008,130	15.09		0.00	0	0
R214 On 03/05/2018 Bond Future	9.99	Put			172.29000	0.17229	216,120	15.09		0.00	0	0
R214 On 03/05/2018 Bond Future	9.97	Call			6,418.30000	6.41830	5,887,100	15.04		0.00	0	0
R214 On 03/05/2018 Bond Future	9.97	Put			181.86000	0.18186	227,920	15.04		0.00	0	0
Total R214 Option										0.00	0	0
Total For R214										0.00	0	47,218
Total for Bond										16,307,416.71	166	1,131,712
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total E170 Future										0.00	0	0
Total For E170										0.00	0	0
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18 Future										0.00	0	0
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0

Contract Details	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	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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R202 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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207/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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214 On 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			623.90900	623.90900	626.45500	626.45500			0.00	0	617
Total GOVI Future									0.00	0	617
GOVI On 03/05/2018 GOVI	590.28	Call			361,750.00000	36.17500	336,290,000		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			361,650.00000	36.16500	336,190,000		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			361,850.00000	36.18500	336,390,000		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	617
Total for GOVI									0.00	0	617
AL37 On 03/05/2018 Index Future			588.46500	588.46500	589.24800	589.24800			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			688.08800	688.08800	690.08600	690.08600			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			626.18200	626.18200	629.05000	629.05000			0.00	0	814
Total ALBI Future									0.00	0	814
Total For ALBI									0.00	0	814
IGOV On 03/05/2018 Index Future			251.96600	251.96600	253.89000	253.89000			0.00	0	1,129
Total IGOV Future									0.00	0	1,129
Total For IGOV									0.00	0	1,129
Total for Index									0.00	0	1,943
JIBAR f On 20/03/2018 Jibar Future			6.97000	93.03000	6.97000	93.03000			0.00	0	2,500
JIBAR f On 18/04/2018 Jibar Future			6.93000	93.07000	6.93000	93.07000			0.00	0	0
JIBAR f On 20/06/2018 Jibar Future			6.88000	93.12000	6.88000	93.12000			0.00	0	0
JIBAR f On 19/09/2018 Jibar Future			6.76000	93.24000	6.73000	93.27000			0.00	0	0
JIBAR f On 19/12/2018 Jibar Future			6.79000	93.21000	6.74000	93.26000			0.00	0	35,000
JIBAR f On 20/03/2019 Jibar Future			6.84000	93.16000	6.78000	93.22000			0.00	0	0
JIBAR f On 19/06/2019 Jibar Future			6.90000	93.10000	6.84000	93.16000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total Jibar Future										0.00	0	37,500
Total For JIBAR FUTURE										0.00	0	37,500
Total for Jibar										0.00	0	37,500
10Y ST On 17/12/2025		Interest Rate Swap	93.60000	93.60000	93.27000	93.27000				0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	90.54000	90.54000	90.20000	90.20000				0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	89.24000	89.24000	88.88000	88.88000				0.00	0	0
10Y ST On 21/09/2026		Interest Rate Swap	91.37000	91.37000	91.01000	91.01000				0.00	0	0
10Y ST On 21/12/2026		Interest Rate Swap	95.14000	95.14000	94.78000	94.78000				0.00	0	0
10Y ST On 15/03/2027		Interest Rate Swap	93.66000	93.66000	93.30000	93.30000				0.00	0	0
10Y ST On 21/06/2027		Interest Rate Swap	95.69000	95.69000	95.32000	95.32000				0.00	0	0
10Y ST On 20/09/2027		Interest Rate Swap	99.39000	99.39000	99.02000	99.02000				0.00	0	0
10Y ST On 20/12/2027		Interest Rate Swap	99.69000	99.69000	99.32000	99.32000				0.00	0	0
10Y ST On 22/03/2028		Interest Rate Swap	94.85000	94.85000	94.46000	94.46000				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	99.89000	99.89000	99.89000	99.89000				0.00	0	0
1Y STN On 20/09/2018		Interest Rate Swap	100.02000	100.02000	100.02000	100.02000				0.00	0	0
1Y STN On 20/12/2018		Interest Rate Swap	100.45000	100.45000	100.43000	100.43000				0.00	0	0
1Y STN On 22/03/2019		Interest Rate Swap	99.45000	99.45000	99.41000	99.41000				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	98.58000	98.58000				0.00	0	0
2Y STN On 21/09/2018		Interest Rate Swap	98.49000	98.49000	98.48000	98.48000				0.00	0	0
2Y STN On 21/12/2018		Interest Rate Swap	98.83000	98.83000	98.81000	98.81000				0.00	0	0
2Y STN On 15/03/2019		Interest Rate Swap	99.20000	99.20000	99.17000	99.17000				0.00	0	0
2Y STN On 21/06/2019		Interest Rate Swap	99.53000	99.53000	99.47000	99.47000				0.00	0	0
2Y STN On 20/09/2019		Interest Rate Swap	99.87000	99.87000	99.80000	99.80000				0.00	0	0
2Y STN On 20/12/2019		Interest Rate Swap	100.76000	100.76000	100.67000	100.67000				0.00	0	0
2Y STN On 23/03/2020		Interest Rate Swap	98.44000	98.44000	98.34000	98.34000				0.00	0	0
Total 2Y STND Future										0.00	0	0
Total For 2Y STND										0.00	0	0
5Y STN On 17/12/2020		Interest Rate Swap	95.80000	95.80000	95.65000	95.65000				0.00	0	0
5Y STN On 16/03/2021		Interest Rate Swap	94.98000	94.98000	94.82000	94.82000				0.00	0	0
5Y STN On 15/06/2021		Interest Rate Swap	94.12000	94.12000	93.95000	93.95000				0.00	0	0
5Y STN On 21/09/2021		Interest Rate Swap	94.23000	94.23000	94.06000	94.06000				0.00	0	0
5Y STN On 21/12/2021		Interest Rate Swap	96.38000	96.38000	96.20000	96.20000				0.00	0	51
5Y STN On 15/03/2022		Interest Rate Swap	96.46000	96.46000	96.28000	96.28000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
5Y STN On 21/06/2022 Interest Rate Swap			97.59000	97.59000	97.40000	97.40000				0.00	0	0
5Y STN On 20/09/2022 Interest Rate Swap			99.74000	99.74000	99.55000	99.55000				0.00	0	0
5Y STN On 20/12/2022 Interest Rate Swap			100.93000	100.93000	100.74000	100.74000				0.00	0	0
5Y STN On 22/03/2023 Interest Rate Swap			95.96000	95.96000	95.76000	95.76000				0.00	0	0
Total 5Y STND Future										0.00	0	51
Total For 5Y STND										0.00	0	51
Total for Interest Rate Swap										0.00	0	51
Total for Derivatives :										16,307,416.71	166	1,171,823
AA05 On 22/03/2019 Spot Bond			7.91500	105.57349	7.91500	105.55085				0.00	0	120,000,000
Total AA05 SPOT										0.00	0	120,000,000
Total For AA05										0.00	0	120,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.77101				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			9.09000	104.77241	9.09000	104.74683				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	104.64200	10.00000	104.61500				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB011 On 21/11/2018 Spot Bond					0.00000	100.77811				0.00	0	178,551,400
Total AB011 SPOT										0.00	0	178,551,400
Total For AB011										0.00	0	178,551,400
AB013 On 21/11/2018 Spot Bond			7.61500	102.86980	7.61500	102.84856				0.00	0	1,500,000,000
Total AB013 SPOT										0.00	0	1,500,000,000
Total For AB013										0.00	0	1,500,000,000
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	103.19049	10.84000	103.16041				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.07956	11.37000	100.04949				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	100.12480	11.81000	100.09359				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	23.07272	100.00000	23.02109				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	17.48337	100.00000	17.44425				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	105.25300	10.00000	105.22600				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			4.10000	4.10000	4.10000	274.68194				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	101.86457				0.00	200,000,000	100,000,000
Total ABFN07 SPOT										0.00	200,000,000	100,000,000
Total For ABFN07										0.00	200,000,000	100,000,000
ABFN08 On 17/03/2020 Spot Bond					0.00000	103.30732				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond					0.00000	102.06643				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	100.70847				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2019 Spot Bond					0.00000	101.43283				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN12 On 14/05/2020 Spot Bond					0.00000	101.34074				0.00	2,000,000,000	1,000,000,000
Total ABFN13 SPOT										0.00	2,000,000,000	1,000,000,000
Total For ABFN13										0.00	2,000,000,000	1,000,000,000
ABFN13 On 14/05/2022 Spot Bond					0.00000	100.49391				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond					0.00000	100.82881				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.21303				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 17/05/2019 Spot Bond					0.00000	100.52923				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	101.71339				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond					0.00000	100.34156				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond					0.00000	100.35536				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	101.58154				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond					0.00000	100.82080				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	100.92708				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.17458				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2: On 17/10/2029 Spot Bond					0.00000	101.22653				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			8.66500	105.58854	8.66500	105.56380				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	99.45318				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond					0.00000	100.78260				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	94.02216				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			8.36500	102.91038	8.36500	102.88722				0.00	0	0
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0
ABK3 On 07/11/2018 Spot Bond					0.00000	101.41932				0.00	0	0
Total ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	100.35462				0.00	0	0
Total ABK4 SPOT										0.00	0	0
Total For ABK4										0.00	0	0
ABK4/J On 24/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK4/JIBAR SPOT										0.00	0	0
Total For ABK4/JIBAR										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	101.05926				0.00	0	0
Total ABK5 SPOT										0.00	0	0
Total For ABK5										0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK5/JIBAR SPOT										0.00	0	0
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	100.02449				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond					0.00000	98.80974				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABK7 SPOT									0.00	0	0
Total For ABK7									0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	94.26097			0.00	0	0
Total ABK8 SPOT									0.00	0	0
Total For ABK8									0.00	0	0
ABK9 On 18/11/2019 Spot Bond					0.00000	98.52525			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			4.14000	154.62152	4.14000	154.58011			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			5.51000	5.51000	5.51000	137.27926			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	22.72888	100.00000	22.67479			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			7.11000	99.06622	7.11000	116.14143			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	10.72310	100.00000	10.69759			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			8.37000	97.59883	8.37000	111.00683			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	7.10980	100.00000	7.09280			0.00	0	0
Total ABKI04/I2025 SPOT									0.00	0	0
Total For ABKI04/I2025									0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	89.80386			0.00	0	127,010,000
Total ABKS1 SPOT									0.00	0	127,010,000
Total For ABKS1									0.00	0	127,010,000
ABN05 On 18/04/2021 Spot Bond			3.39000	191.32175	3.39000	191.27449			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			3.32000	3.32000	3.32000	123.72092			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			3.24000	3.24000	3.24000	176.54002				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			3.33500	3.33500	3.33500	219.27074				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			9.09000	9.09000	9.09000	94.84756				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	101.78600				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	139.18000				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			9.53000	9.53000	9.53000	107.82361				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			8.21500	8.21500	8.21500	98.99961				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	101.76684				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond					0.00000	116.43968				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.07500	10.07500	10.07500	104.57339				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN91 On 11/12/2018 Spot Bond					0.00000	99.86119				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	100.86515				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN92 SPOT										0.00	0	0
Total For ABN92										0.00	0	0
ABS10 On 17/03/2018 Spot Bond			5.84000	99.84026	5.84000	104.75563				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			8.24000	107.03549	8.24000	107.01175				0.00	0	620,000,000
Total ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			8.19500	104.96291	8.19500	104.93963				0.00	0	735,000,000
Total ABS12 SPOT										0.00	0	735,000,000
Total For ABS12										0.00	0	735,000,000
ABS12/ On 14/05/2020 Spot Bond			9.20000	102.98259	9.20000	102.95700				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			8.92000	105.58639	8.92000	105.56094				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			8.18000	105.60550	8.18000	105.58212				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			8.77000	106.85791	8.77000	106.83257				0.00	0	0
Total ABS15 SPOT										0.00	0	0
Total For ABS15										0.00	0	0
ABS16 On 11/11/2025 Spot Bond			9.06500	110.54947	9.06500	110.52240				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			9.41000	111.05219	9.41000	111.02398				0.00	0	1,400,000,000
Total ABS17 SPOT										0.00	0	1,400,000,000
Total For ABS17										0.00	0	1,400,000,000
ABS18 On 26/09/2023 Spot Bond			8.94000	108.26602	8.94000	108.23986				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			7.68500	103.18331	7.68500	103.16194				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			9.41500	96.35822	9.41500	96.33373				0.00	0	5,880,000,000

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 ABS7 SPOT										0.00	0	5,880,000,000
Total For ABS7										0.00	0	5,880,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	8.81324	100.00000	8.79352				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			3.23000	3.23000	3.23000	286.64693				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			2.49000	147.74051	2.49000	150.67454				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	95.09849				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL08€ On 25/11/2020 Spot Bond			10.00000	105.25300	10.00000	105.22600				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL09€ On 20/12/2018 Spot Bond					0.00000	101.97690				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL09€ On 20/06/2020 Spot Bond					0.00000	102.02844				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	102.04908				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09€ On 20/12/2025 Spot Bond					0.00000	102.00763				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			8.32000	8.32000	8.32000	104.87351				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	192.75599				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	192.83466				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	101.95601				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	105.25300	10.00000	105.22600				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	101.96226				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	104.71020				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			8.64500	8.64500	8.64500	103.40404				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	101.95621				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond					0.00000	101.85248				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	102.74089				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL188 On 20/09/2022 Spot Bond					0.00000	101.94564				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	101.97043				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	101.99738				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	102.00370				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	102.00370				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	102.03897				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	102.03897				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	133.43225				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	134.29235				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	101.79652				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond					0.00000	100.31827				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	101.83582				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	101.75695				0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL213 SPOT										0.00	0	500,000,000
Total For ACL213										0.00	0	500,000,000
ACL214 On 20/09/2020 Spot Bond					0.00000	95.70015				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	101.81300				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	101.81095				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	101.93737				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond					0.00000	100.57167				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	101.00098				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	101.92906				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	101.89795				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	99.72678	100.00000	99.45504				0.00	0	0
Total ADCB01/JIBAR SPOT										0.00	0	0
Total For ADCB01/JIBAR										0.00	0	0
AHF2A On 18/10/2018 Spot Bond					0.00000	101.15706				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B On 18/10/2018 Spot Bond					0.00000	101.19528				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF2C: On 18/10/2018 Spot Bond					0.00000	101.32259				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	101.57477				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	101.13160				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	101.44985				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	101.38627				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	101.90656				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	101.71649				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	4,954,957,400
Total AHL01U SPOT										0.00	0	4,954,957,400
Total For AHL01U										0.00	0	4,954,957,400
AHL1AI On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	94,144,190,700
Total AHL1AU SPOT										0.00	0	94,144,190,700
Total For AHL1AU										0.00	0	94,144,190,700
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,050,579,946
Total AHY2U SPOT										0.00	0	1,050,579,946
Total For AHY2U										0.00	0	1,050,579,946
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		90,000,000,000,000.00		900,000,000	900,000,000	900,000,000
Total AIG2U SPOT								10,000,000,000,000.00		900,000,000	900,000,000	900,000,000
Total For AIG2U								10,000,000,000,000.00		900,000,000	900,000,000	900,000,000
AIR01 On 15/03/2019 Spot Bond			7.64000	100.72173	7.64000	100.70087				0.00	0	16,820,000
Total AIR01 SPOT										0.00	0	16,820,000
Total For AIR01										0.00	0	16,820,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02 On 30/04/2023 Spot Bond			9.30500	113.62283	9.30500	113.59445			0.00	0	0
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.05500	103.39181	9.05500	103.36652			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			10.07500	102.15599	10.07500	102.12825			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			3.55000	178.23043	3.55000	178.18564			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
APF02 On 26/09/2019 Spot Bond					0.00000	102.23413			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	101.02022			0.00	0	0
Total APF03 SPOT									0.00	0	0
Total For APF03									0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	101.12791			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	100.20329			0.00	0	0
Total APF05 SPOT									0.00	0	0
Total For APF05									0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	100.20867			0.00	0	0
Total APF06 SPOT									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.85254			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	97.02721			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			3.58500	237.98560	3.58500	237.92557			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0
ASN02 On 20/06/2019 Spot Bond					0.00000	101.15568			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN03 On 10/11/2019 Spot Bond					0.00000	100.54316				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			3.60000	212.47758	3.60000	212.42390				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04 On 21/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04 On 12/03/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05 On 19/03/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05 On 16/04/2018 Spot Bond					0.00000	101.19546				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	101.11622				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	100.92946				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	100.88997				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	99.89901				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06 On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06 On 01/06/2018 Spot Bond					0.00000	100.22457				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN06: On 15/06/2018 Spot Bond					0.00000	99.98055				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	100.67399				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	97.04665				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 23/07/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond					0.00000	102.18593				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	101.87299				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	102.44895				0.00	0	48,000,000
Total ASN083 SPOT										0.00	0	48,000,000
Total For ASN083										0.00	0	48,000,000
ASN08: On 03/09/2020 Spot Bond					0.00000	100.02600				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	101.66469				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	115.29553				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09: On 08/10/2018 Spot Bond					0.00000	101.38467				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN09: On 21/10/2020 Spot Bond					0.00000	101.09299				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09: On 10/11/2020 Spot Bond					0.00000	100.56332				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	78.55161				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111: On 02/12/2020 Spot Bond					0.00000	100.09405				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN113: On 07/03/2021 Spot Bond					0.00000	99.97636				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN115: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN121: On 20/12/2020 Spot Bond					0.00000	102.45323				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN125: On 20/03/2019 Spot Bond					0.00000	101.88885				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN128: On 24/02/2019 Spot Bond					0.00000	100.20554				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN129: On 24/02/2019 Spot Bond					0.00000	100.20855				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN130: On 24/02/2019 Spot Bond					0.00000	100.20232				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN131: On 03/03/2019 Spot Bond					0.00000	100.02348				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN13: On 03/03/2019 Spot Bond					0.00000	100.02327				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	102.43252				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	90.97000				0.00	2,200,000,000	1,100,000,000
Total ASN136 SPOT										0.00	2,200,000,000	1,100,000,000
Total For ASN136										0.00	2,200,000,000	1,100,000,000
ASN13: On 31/01/2022 Spot Bond			3.22000	146.72873	3.22000	146.69309				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	90.97000				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	104.08957				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond					0.00000	58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	100.73186				0.00	300,000,000	100,000,000
Total ASN146 SPOT										0.00	300,000,000	100,000,000
Total For ASN146										0.00	300,000,000	100,000,000
ASN14: On 04/05/2021 Spot Bond					0.00000	100.73186				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN14(On 31/01/2022 Spot Bond			3.26500	146.48745	3.26500	146.45169			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	112.01358			0.00	0	0
Total ASN150 SPOT									0.00	0	0
Total For ASN150									0.00	0	0
ASN15(On 02/06/2021 Spot Bond					0.00000	100.09622			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			4.14000	163.45361	4.14000	163.40994			0.00	0	0
Total ASN154 SPOT									0.00	0	0
Total For ASN154									0.00	0	0
ASN15(On 29/06/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN156 SPOT									0.00	0	0
Total For ASN156									0.00	0	0
ASN15(On 06/07/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN157 SPOT									0.00	0	0
Total For ASN157									0.00	0	0
ASN15(On 27/07/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN159 SPOT									0.00	0	0
Total For ASN159									0.00	0	0
ASN16(On 08/08/2021 Spot Bond					0.00000	100.67779			0.00	0	0
Total ASN160 SPOT									0.00	0	0
Total For ASN160									0.00	0	0
ASN16(On 19/08/2021 Spot Bond					0.00000	100.38054			0.00	0	0
Total ASN161 SPOT									0.00	0	0
Total For ASN161									0.00	0	0
ASN16(On 29/08/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN163 SPOT									0.00	0	0
Total For ASN163									0.00	0	0
ASN16(On 06/09/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN164 SPOT									0.00	0	0
Total For ASN164									0.00	0	0
ASN16(On 20/06/2021 Spot Bond					0.00000	102.03891			0.00	0	0
Total ASN165 SPOT									0.00	0	0
Total For ASN165									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond					0.00000	100.08989				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	102.14682				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN18: On 25/04/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN185 SPOT										0.00	0	0
Total For ASN185										0.00	0	0
ASN19: On 12/06/2020 Spot Bond					0.00000	99.86429				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	90.52908				0.00	0	0
Total ASN191 SPOT										0.00	0	0
Total For ASN191										0.00	0	0
ASN19: On 27/06/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN192 SPOT										0.00	0	0
Total For ASN192										0.00	0	0
ASN19: On 12/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN19: On 30/06/2022 Spot Bond					0.00000	101.63863			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			3.84000	105.10723	3.84000	105.07993			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	101.83164			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	101.84865			0.00	0	0
Total ASN203 SPOT									0.00	0	0
Total For ASN203									0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	101.96644			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN201 On 24/08/2021 Spot Bond					0.00000	100.23690			0.00	0	0
Total ASN208 SPOT									0.00	0	0
Total For ASN208									0.00	0	0
ASN209 On 24/08/2025 Spot Bond					0.00000	100.25693			0.00	0	0
Total ASN209 SPOT									0.00	0	0
Total For ASN209									0.00	0	0
ASN210 On 28/08/2020 Spot Bond					0.00000	100.14523			0.00	0	0
Total ASN210 SPOT									0.00	0	0
Total For ASN210									0.00	0	0
ASN211 On 05/03/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN211 SPOT									0.00	0	0
Total For ASN211									0.00	0	0
ASN212 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
ASN213 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
ASN214 On 29/08/2022 Spot Bond					0.00000	100.02735			0.00	0	0
Total ASN214 SPOT									0.00	0	0
Total For ASN214									0.00	0	0
ASN215 On 14/09/2018 Spot Bond					0.00000	99.82952			0.00	0	0
Total ASN215 SPOT									0.00	0	0
Total For ASN215									0.00	0	0
ASN216 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
ASN217 On 12/09/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN217 SPOT									0.00	0	0
Total For ASN217									0.00	0	0
ASN218 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
ASN219 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN22(On 22/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN220 SPOT										0.00	0	0
Total For ASN220										0.00	0	0
ASN22(On 13/07/2018 Spot Bond					0.00000	101.09148				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	100.70541				0.00	0	0
Total ASN227 SPOT										0.00	0	0
Total For ASN227										0.00	0	0
ASN22(On 01/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN228 SPOT										0.00	0	0
Total For ASN228										0.00	0	0
ASN22(On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN229 SPOT										0.00	0	0
Total For ASN229										0.00	0	0
ASN23(On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN230 SPOT										0.00	0	0
Total For ASN230										0.00	0	0
ASN23(On 17/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN231 SPOT										0.00	0	0
Total For ASN231										0.00	0	0
ASN23(On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	100.16301				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN23(On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN234 SPOT										0.00	0	0
Total For ASN234										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN236 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
ASN237 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
ASN239 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
ASN240 On 02/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN240 SPOT										0.00	0	0
Total For ASN240										0.00	0	0
ASN241 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
ASN242 On 10/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN242 SPOT										0.00	0	0
Total For ASN242										0.00	0	0
ASN50U 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
ASN75U 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
ASN89U 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
BAR001 On 12/06/2018 Spot Bond					0.00000	99.87276				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			8.01500	105.18883	8.01500	105.16612				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW17 On 05/12/2018 Spot Bond					0.00000	100.25983				0.00	0	480,000,000
Total BAW17 SPOT										0.00	0	480,000,000
Total For BAW17										0.00	0	480,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.04657				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			8.81500	104.17373	8.81500	104.14905				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			8.89000	105.55413	8.89000	105.52877				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	104.18540	9.30000	104.15925				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	99.97635				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	102.36833				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	100.64933				0.00	3,820,000,000	6,070,000,000
Total BAW25 SPOT										0.00	3,820,000,000	6,070,000,000
Total For BAW25										0.00	3,820,000,000	6,070,000,000
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	100.35058				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	100.30111				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA31 On 31/12/2018 Spot Bond					0.00000	101.98985			0.00	0	0
Total BAYA31 SPOT									0.00	0	0
Total For BAYA31									0.00	0	0
BAYA34 On 31/03/2018 Spot Bond					0.00000	101.98085			0.00	0	0
Total BAYA34 SPOT									0.00	0	0
Total For BAYA34									0.00	0	0
BAYA35 On 31/03/2018 Spot Bond					0.00000	102.07236			0.00	0	0
Total BAYA35 SPOT									0.00	0	0
Total For BAYA35									0.00	0	0
BAYA36 On 31/03/2018 Spot Bond					0.00000	99.74602			0.00	0	0
Total BAYA36 SPOT									0.00	0	0
Total For BAYA36									0.00	0	0
BAYA39 On 30/09/2018 Spot Bond					0.00000	102.50355			0.00	0	0
Total BAYA39 SPOT									0.00	0	0
Total For BAYA39									0.00	0	0
BAYA41 On 30/09/2018 Spot Bond					0.00000	100.05265			0.00	0	0
Total BAYA41 SPOT									0.00	0	0
Total For BAYA41									0.00	0	0
BAYA42 On 30/09/2018 Spot Bond					0.00000	101.98123			0.00	0	0
Total BAYA42 SPOT									0.00	0	0
Total For BAYA42									0.00	0	0
BAYA45 On 31/03/2019 Spot Bond					0.00000	101.98134			0.00	0	0
Total BAYA45 SPOT									0.00	0	0
Total For BAYA45									0.00	0	0
BAYA51 On 31/03/2019 Spot Bond					0.00000	102.09870			0.00	0	0
Total BAYA51 SPOT									0.00	0	0
Total For BAYA51									0.00	0	0
BAYA52 On 31/03/2019 Spot Bond					0.00000	103.17499			0.00	0	0
Total BAYA52 SPOT									0.00	0	0
Total For BAYA52									0.00	0	0
BAYA54 On 30/09/2019 Spot Bond					0.00000	103.19292			0.00	0	0
Total BAYA54 SPOT									0.00	0	0
Total For BAYA54									0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	105.41321			0.00	0	0
Total BAYA57 SPOT									0.00	0	0
Total For BAYA57									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA58 On 30/06/2020 Spot Bond					0.00000	103.84487				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA59 On 30/06/2022 Spot Bond			12.61000	104.10772	12.61000	104.07255				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			11.84000	11.84000	11.84000	103.29360				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond					0.00000	102.12689				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	103.00059				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	101.98124				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	102.02405				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	102.89761				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	102.53741				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond					0.00000	102.53720				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	102.53730				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	109.19143				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB1 On 30/06/2020 Spot Bond					0.00000	102.62283			0.00	0	0
Total BAYB11 SPOT									0.00	0	0
Total For BAYB11									0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD1U SPOT									0.00	0	0
Total For BAYD1U									0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD2U SPOT									0.00	0	0
Total For BAYD2U									0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD3U SPOT									0.00	0	0
Total For BAYD3U									0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD4U SPOT									0.00	0	0
Total For BAYD4U									0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD5U SPOT									0.00	0	0
Total For BAYD5U									0.00	0	0
BAYD6 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	102.24260			0.00	0	0
Total BC122 SPOT									0.00	0	0
Total For BC122									0.00	0	0
BCJ10 On 12/07/2019 Spot Bond					0.00000	101.27506			0.00	0	0
Total BCJ10 SPOT									0.00	0	0
Total For BCJ10									0.00	0	0
BCJ12 On 23/03/2018 Spot Bond			8.05000	102.52155	8.05000	103.93532			0.00	0	0
Total BCJ12 SPOT									0.00	0	0
Total For BCJ12									0.00	0	0
BCJ13 On 20/04/2018 Spot Bond					0.00000	101.00077			0.00	0	0
Total BCJ13 SPOT									0.00	0	0
Total For BCJ13									0.00	0	0
BCJ14 On 09/05/2019 Spot Bond					0.00000	100.57738			0.00	0	0
Total BCJ14 SPOT									0.00	0	0
Total For BCJ14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.59072			0.00	0	0
Total BCJ15 SPOT									0.00	0	0
Total For BCJ15									0.00	0	0
BCJ16 On 08/12/2020 Spot Bond					0.00000	99.95670			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			8.14500	8.14500	8.14500	199.77626			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			8.14500	8.14500	8.14500	200.21949			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			8.53000	8.53000	8.53000	100.34317			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	11.11719	100.00000	11.09244			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			7.26500	103.13143	7.26500	103.11099			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG1E2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	101.83850				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			9.02000	106.00880	9.02000	105.98298				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond					0.00000	102.54182				0.00	0	100,000,000
Total BGL03 SPOT										0.00	0	100,000,000
Total For BGL03										0.00	0	100,000,000
BGL04 On 05/02/2020 Spot Bond			9.47000	101.81239	9.47000	101.78637				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			10.34000	102.29250	10.34000	102.26448				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	102.45750				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			10.48000	104.79287	10.48000	104.76379				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	100.02732				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			10.44000	107.10113	10.44000	107.07102				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	100.86955				0.00	0	0
Total BGL10 SPOT										0.00	0	0
Total For BGL10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL11 On 05/05/2021 Spot Bond			10.82000	108.37063	10.82000	108.33909				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	103.62537				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			9.64000	106.53031	9.64000	106.50261				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	104.24845				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	104.90844				0.00	0	3,000,000,000
Total BGL15 SPOT										0.00	0	3,000,000,000
Total For BGL15										0.00	0	3,000,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	100.24452				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	100.61045				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	101.90518				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	101.95976				0.00	0	0
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	102.04335				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	101.09590				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			7.77500	102.93689	7.77500	102.91532				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BID07 On 30/06/2020 Spot Bond					0.00000	101.52714				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	101.56145				0.00	0	6,250,000,000
Total BID08 SPOT										0.00	0	6,250,000,000
Total For BID08										0.00	0	6,250,000,000
BPPF01 On 22/03/2018 Spot Bond					0.00000	101.65745				0.00	0	0
Total BPPF01 SPOT										0.00	0	0
Total For BPPF01										0.00	0	0
BPPF02 On 22/03/2020 Spot Bond					0.00000	101.79864				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF03 On 17/09/2018 Spot Bond					0.00000	101.78737				0.00	0	0
Total BPPF03 SPOT										0.00	0	0
Total For BPPF03										0.00	0	0
BPPF04 On 15/09/2020 Spot Bond					0.00000	99.80186				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF05 On 24/10/2018 Spot Bond					0.00000	100.91757				0.00	0	0
Total BPPF05 SPOT										0.00	0	0
Total For BPPF05										0.00	0	0
BS2A1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BTC196 On 05/03/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total BTC196 SPOT										0.00	0	0
Total For BTC196										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BTC197 On 14/03/2018 Spot Bond					0.00000	99.83662			0.00	0	0
Total BTC197 SPOT									0.00	0	0
Total For BTC197									0.00	0	0
BTC198 On 06/04/2018 Spot Bond					0.00000	99.36410			0.00	0	0
Total BTC198 SPOT									0.00	0	0
Total For BTC198									0.00	0	0
BTC199 On 11/04/2018 Spot Bond					0.00000	99.26253			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	99.12002			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	101.71755			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	101.77384			0.00	0	0
Total BWZ20A SPOT									0.00	0	0
Total For BWZ20A									0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond					0.00000	100.37250			0.00	0	0
Total BWZJ18 SPOT									0.00	0	0
Total For BWZJ18									0.00	0	0
BWZJ19 On 10/11/2019 Spot Bond					0.00000	100.56629			0.00	0	0
Total BWZJ19 SPOT									0.00	0	0
Total For BWZJ19									0.00	0	0
BWZJ21 On 10/11/2021 Spot Bond					0.00000	100.58111			0.00	0	0
Total BWZJ21 SPOT									0.00	0	0
Total For BWZJ21									0.00	0	0
BX161U On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX161U SPOT									0.00	0	0
Total For BX161U									0.00	0	0
BX162U On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX162U SPOT									0.00	0	0
Total For BX162U									0.00	0	0
BX163U On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX163U SPOT									0.00	0	0
Total For BX163U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			9.83500	106.35371	9.83500	100.66892				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond					0.00000	102.48218				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			12.01500	100.67099	12.01500	100.63855				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	102.02298				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			11.51500	99.75870	11.51500	99.72785				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	104.88017				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			9.14000	101.58783	9.14000	101.56275				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond					0.00000	100.67202				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	100.86649				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CBL25 On 06/05/2019 Spot Bond					0.00000	100.71219				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			9.44000	108.16504	9.44000	108.13749				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	100.67888				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			9.85000	113.53918	9.85000	113.50919				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			9.52500	112.37359	9.52500	112.34487				0.00	0	3,100,000,000
Total CCT02 SPOT										0.00	0	3,100,000,000
Total For CCT02										0.00	0	3,100,000,000
CCT03 On 15/03/2025 Spot Bond			9.71500	106.99284	9.71500	106.96480				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			9.67500	104.35727	9.67500	104.33003				0.00	0	0
Total CCT04 SPOT										0.00	0	0
Total For CCT04										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	105.25320	10.00000	105.22580				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR18U SPOT										0.00	0	0
Total For CGR18U										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR19U SPOT										0.00	0	0
Total For CGR19U										0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	101.70585				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR23 On 08/02/2019 Spot Bond					0.00000	100.80315			0.00	0	0
Total CGR23 SPOT									0.00	0	0
Total For CGR23									0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	102.10427			0.00	0	0
Total CGR24 SPOT									0.00	0	0
Total For CGR24									0.00	0	0
CGR25 On 27/06/2019 Spot Bond					0.00000	102.12149			0.00	0	0
Total CGR25 SPOT									0.00	0	0
Total For CGR25									0.00	0	0
CGR27 On 25/11/2019 Spot Bond					0.00000	100.24770			0.00	0	0
Total CGR27 SPOT									0.00	0	0
Total For CGR27									0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	100.82731			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	101.68927			0.00	0	0
Total CGR31 SPOT									0.00	0	0
Total For CGR31									0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	101.31408			0.00	0	0
Total CGR32 SPOT									0.00	0	0
Total For CGR32									0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	102.25243			0.00	0	0
Total CGR33 SPOT									0.00	0	0
Total For CGR33									0.00	0	0
CGR34 On 21/09/2018 Spot Bond			8.38800	8.38800	8.38800	103.83985			0.00	0	0
Total CGR34 SPOT									0.00	0	0
Total For CGR34									0.00	0	0
CGR36 On 02/10/2018 Spot Bond					0.00000	101.54415			0.00	0	0
Total CGR36 SPOT									0.00	0	0
Total For CGR36									0.00	0	0
CGR37 On 08/02/2019 Spot Bond					0.00000	100.64223			0.00	0	0
Total CGR37 SPOT									0.00	0	0
Total For CGR37									0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	100.64818			0.00	0	0
Total CGR38 SPOT									0.00	0	0
Total For CGR38									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CIG04 On 30/06/2018 Spot Bond					0.00000	98.99073				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond					0.00000	102.71096				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond					0.00000	100.16875				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond					0.00000	101.48468				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CIG10 On 29/07/2019 Spot Bond					0.00000	101.01215				0.00	0	0
Total CIG10 SPOT										0.00	0	0
Total For CIG10										0.00	0	0
CIG11 On 29/07/2020 Spot Bond					0.00000	96.46726				0.00	0	0
Total CIG11 SPOT										0.00	0	0
Total For CIG11										0.00	0	0
CIG12 On 29/07/2021 Spot Bond					0.00000	101.07997				0.00	0	0
Total CIG12 SPOT										0.00	0	0
Total For CIG12										0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	101.78671	10.11000	101.75898				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	141.54950	3.14000	141.44500				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			3.19000	3.19000	3.19000	140.55669				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	105.25300	10.00000	105.22600				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	105.25300	10.00000	105.22600				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	96.61810	13.50000	96.58324				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	100.27806	9.35000	100.25275				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			8.44500	105.49874	8.44500	105.47465				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	105.25300	10.00000	105.22600				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN313 On 14/11/2022 Spot Bond					0.00000	100.54986				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.37000	99.92849	10.37000	99.90058				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN315 On 20/03/2023 Spot Bond			10.89000	101.52766	10.89000	101.49792			0.00	0	0
Total CLN315 SPOT									0.00	0	0
Total For CLN315									0.00	0	0
CLN317 On 20/03/2023 Spot Bond					0.00000	102.14691			0.00	0	0
Total CLN317 SPOT									0.00	0	0
Total For CLN317									0.00	0	0
CLN318 On 14/11/2022 Spot Bond					0.00000	100.53911			0.00	0	0
Total CLN318 SPOT									0.00	0	0
Total For CLN318									0.00	0	0
CLN320 On 30/04/2018 Spot Bond					0.00000	100.32043			0.00	0	0
Total CLN320 SPOT									0.00	0	0
Total For CLN320									0.00	0	0
CLN321 On 30/04/2018 Spot Bond			14.56000	102.20101	14.56000	102.16111			0.00	0	0
Total CLN321 SPOT									0.00	0	0
Total For CLN321									0.00	0	0
CLN325 On 20/06/2018 Spot Bond					0.00000	101.99148			0.00	0	0
Total CLN325 SPOT									0.00	0	0
Total For CLN325									0.00	0	0
CLN326 On 20/06/2018 Spot Bond					0.00000	102.02259			0.00	0	0
Total CLN326 SPOT									0.00	0	0
Total For CLN326									0.00	0	0
CLN327 On 20/06/2023 Spot Bond					0.00000	102.14267			0.00	0	0
Total CLN327 SPOT									0.00	0	0
Total For CLN327									0.00	0	0
CLN328 On 20/06/2018 Spot Bond					0.00000	102.09164			0.00	0	0
Total CLN328 SPOT									0.00	0	0
Total For CLN328									0.00	0	0
CLN332 On 20/06/2018 Spot Bond					0.00000	102.20509			0.00	300,000,000	300,000,000
Total CLN332 SPOT									0.00	300,000,000	300,000,000
Total For CLN332									0.00	300,000,000	300,000,000
CLN337 On 20/09/2018 Spot Bond					0.00000	117.21797			0.00	0	0
Total CLN337 SPOT									0.00	0	0
Total For CLN337									0.00	0	0
CLN340 On 20/12/2018 Spot Bond					0.00000	102.87437			0.00	0	0
Total CLN340 SPOT									0.00	0	0
Total For CLN340									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN34 On 20/12/2023 Spot Bond					0.00000	102.28769			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	101.81095			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	101.23706			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	100.87588			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	100.89953			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	101.76537			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			9.55000	109.39629	9.55000	109.36810			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	101.90525			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	100.83376			0.00	0	0
Total CLN364 SPOT									0.00	0	0
Total For CLN364									0.00	0	0
CLN36 On 20/03/2024 Spot Bond			11.69000	111.48804	11.69000	111.45304			0.00	0	0
Total CLN365 SPOT									0.00	0	0
Total For CLN365									0.00	0	0
CLN36 On 06/08/2023 Spot Bond					0.00000	100.86384			0.00	0	0
Total CLN366 SPOT									0.00	0	0
Total For CLN366									0.00	0	0
CLN37 On 26/07/2022 Spot Bond					0.00000	101.03800			0.00	0	0
Total CLN370 SPOT									0.00	0	0
Total For CLN370									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN37 On 20/03/2024 Spot Bond					0.00000	102.26700				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37 On 20/09/2023 Spot Bond					0.00000	101.87929				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN37 On 20/06/2019 Spot Bond					0.00000	101.91472				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN37 On 20/03/2021 Spot Bond			8.84000	107.29521	8.84000	107.26957				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN37 On 20/06/2019 Spot Bond					0.00000	98.97544				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN37 On 20/03/2024 Spot Bond			10.98000	103.02475	10.98000	102.99434				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN38 On 20/09/2024 Spot Bond			11.00000	105.09508	11.00000	105.06400				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN38 On 20/03/2021 Spot Bond					0.00000	102.12166				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN38 On 20/09/2024 Spot Bond			11.48000	108.07775	11.48000	108.04442				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN38 On 20/09/2024 Spot Bond					0.00000	102.30410				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN38 On 20/03/2021 Spot Bond					0.00000	101.91442				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN38 On 26/01/2021 Spot Bond					0.00000	101.09575				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN38 On 20/09/2019 Spot Bond					0.00000	102.02872				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN39 On 20/12/2019 Spot Bond					0.00000	107.14677				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN39 On 20/09/2022 Spot Bond					0.00000	101.92491				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN39 On 02/03/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN39 On 20/03/2020 Spot Bond					0.00000	102.07025				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN39 On 20/06/2020 Spot Bond					0.00000	102.97462				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN39 On 14/11/2022 Spot Bond					0.00000	100.52191				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN39 On 14/11/2022 Spot Bond					0.00000	100.51922				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN40 On 20/06/2020 Spot Bond					0.00000	101.92480				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN40 On 20/06/2020 Spot Bond					0.00000	102.93587				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN40 On 20/06/2020 Spot Bond					0.00000	101.93517				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN40 On 18/07/2020 Spot Bond					0.00000	101.38580				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN41(On 20/09/2020 Spot Bond					0.00000	102.12173				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	102.13209				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	101.39215				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	103.71627				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond					0.00000	102.20461				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	101.47469				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	102.00794				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond					0.00000	102.30824				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	50.38368				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN420 On 20/12/2020 Spot Bond					0.00000	102.32896				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 26/01/2021 Spot Bond					0.00000	101.35209				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN422 On 20/12/2020 Spot Bond					0.00000	115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN42 On 20/12/2020 Spot Bond					0.00000	112.85313				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	104.66088				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	113.19431				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN42 On 20/12/2018 Spot Bond					0.00000	103.66417				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	102.74308				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	127.47548				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	117.90227				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	119.70634				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	121.32108				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	128.36409				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	102.11140				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN437 On 20/12/2020 Spot Bond					0.00000	102.01813			0.00	0	0
Total CLN437 SPOT									0.00	0	0
Total For CLN437									0.00	0	0
CLN439 On 03/02/2021 Spot Bond					0.00000	100.77921			0.00	0	0
Total CLN439 SPOT									0.00	0	0
Total For CLN439									0.00	0	0
CLN440 On 20/03/2021 Spot Bond					0.00000	129.72256			0.00	0	0
Total CLN440 SPOT									0.00	0	0
Total For CLN440									0.00	0	0
CLN441 On 20/03/2021 Spot Bond					0.00000	103.77644			0.00	0	0
Total CLN441 SPOT									0.00	0	0
Total For CLN441									0.00	0	0
CLN444 On 23/05/2021 Spot Bond					0.00000	100.30379			0.00	0	0
Total CLN444 SPOT									0.00	0	0
Total For CLN444									0.00	0	0
CLN445 On 24/05/2021 Spot Bond			9.09000	109.36460	9.09000	109.33774			0.00	0	0
Total CLN445 SPOT									0.00	0	0
Total For CLN445									0.00	0	0
CLN452 On 31/01/2022 Spot Bond			3.89000	143.18385	3.89000	143.14646			0.00	0	0
Total CLN452 SPOT									0.00	0	0
Total For CLN452									0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.17000	103.49976	6.17000	103.46639			0.00	0	0
Total CLN453 SPOT									0.00	0	0
Total For CLN453									0.00	0	0
CLN454 On 31/01/2025 Spot Bond			5.81000	105.83903	5.81000	105.80593			0.00	0	0
Total CLN454 SPOT									0.00	0	0
Total For CLN454									0.00	0	0
CLN455 On 04/05/2021 Spot Bond					0.00000	100.22084			0.00	0	0
Total CLN455 SPOT									0.00	0	0
Total For CLN455									0.00	0	0
CLN456 On 20/12/2021 Spot Bond					0.00000	102.37471			0.00	0	0
Total CLN456 SPOT									0.00	0	0
Total For CLN456									0.00	0	0
CLN457 On 17/11/2021 Spot Bond					0.00000	100.39398			0.00	0	0
Total CLN457 SPOT									0.00	0	0
Total For CLN457									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN45(On 29/11/2021 Spot Bond					0.00000	100.78463				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN46(On 29/11/2021 Spot Bond					0.00000	100.15531				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46(On 15/02/2022 Spot Bond					0.00000	102.00927				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN46(On 16/02/2022 Spot Bond			10.01000	103.89144	10.01000	103.86341				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN46(On 13/03/2022 Spot Bond			9.30000	102.29102	9.30000	102.26534				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN46(On 14/03/2020 Spot Bond					0.00000	99.81756				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN46(On 21/02/2024 Spot Bond					0.00000	100.34680				0.00	0	0
Total CLN466 SPOT										0.00	0	0
Total For CLN466										0.00	0	0
CLN46(On 27/03/2020 Spot Bond					0.00000	101.66103				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN46(On 28/03/2020 Spot Bond					0.00000	101.69280				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN46(On 28/03/2022 Spot Bond					0.00000	101.76704				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN47(On 07/05/2018 Spot Bond					0.00000	100.63771				0.00	0	0
Total CLN470 SPOT										0.00	0	0
Total For CLN470										0.00	0	0
CLN47(On 17/05/2019 Spot Bond					0.00000	100.36386				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN472 On 19/11/2022 Spot Bond					0.00000	100.42367				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN475 On 23/06/2021 Spot Bond					0.00000	99.96701				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN476 On 20/09/2020 Spot Bond					0.00000	102.13209				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN477 On 29/11/2021 Spot Bond			100.00000	16.08664	100.00000	16.05064				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN481 On 07/06/2022 Spot Bond					0.00000	99.96715				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	100.37105				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN483 On 20/05/2021 Spot Bond					0.00000	101.20134				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN484 On 02/12/2021 Spot Bond					0.00000	100.56764				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			8.94000	104.74117	8.94000	104.71601				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	102.70069				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			11.98000	105.02841	11.98000	105.19598				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN488 On 28/07/2022 Spot Bond			8.78000	102.26974	8.78000	102.24546			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	101.67428			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	101.75778			0.00	0	0
Total CLN490 SPOT									0.00	0	0
Total For CLN490									0.00	0	0
CLN491 On 07/06/2022 Spot Bond					0.00000	99.96715			0.00	0	0
Total CLN491 SPOT									0.00	0	0
Total For CLN491									0.00	0	0
CLN492 On 30/09/2019 Spot Bond					0.00000	101.71583			0.00	0	0
Total CLN492 SPOT									0.00	0	0
Total For CLN492									0.00	0	0
CLN493 On 20/06/2022 Spot Bond					0.00000	102.13024			0.00	0	0
Total CLN493 SPOT									0.00	0	0
Total For CLN493									0.00	0	0
CLN494 On 07/06/2022 Spot Bond			11.44000	102.84516	11.44000	104.38470			0.00	0	0
Total CLN494 SPOT									0.00	0	0
Total For CLN494									0.00	0	0
CLN495 On 29/08/2020 Spot Bond					0.00000	100.14640			0.00	0	0
Total CLN495 SPOT									0.00	0	0
Total For CLN495									0.00	0	0
CLN496 On 04/09/2024 Spot Bond			9.78000	101.45007	9.78000	101.42375			0.00	0	0
Total CLN496 SPOT									0.00	0	0
Total For CLN496									0.00	0	0
CLN497 On 04/09/2024 Spot Bond					0.00000	100.02448			0.00	0	0
Total CLN497 SPOT									0.00	0	0
Total For CLN497									0.00	0	0
CLN498 On 08/06/2022 Spot Bond					0.00000	99.94792			0.00	0	0
Total CLN498 SPOT									0.00	0	0
Total For CLN498									0.00	0	0
CLN499 On 20/05/2021 Spot Bond					0.00000	100.35971			0.00	0	0
Total CLN499 SPOT									0.00	0	0
Total For CLN499									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN50(On 10/10/2020 Spot Bond					0.00000	101.35918				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN50(On 11/10/2022 Spot Bond					0.00000	101.42306				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN50(On 11/10/2024 Spot Bond					0.00000	101.47424				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN50(On 20/12/2022 Spot Bond					0.00000	102.19857				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	101.47424				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	101.00952				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	100.84274				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	102.15298				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	100.22716				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	101.40099				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	96.78665				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	99.96939				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN514 On 23/02/2019 Spot Bond					0.00000	100.30940				0.00	0	0
Total CLN514 SPOT										0.00	0	0
Total For CLN514										0.00	0	0
CLN515 On 23/02/2019 Spot Bond					0.00000	100.36796				0.00	0	0
Total CLN515 SPOT										0.00	0	0
Total For CLN515										0.00	0	0
CLN516 On 15/09/2022 Spot Bond			9.96000	99.76698	9.96000	96.92404				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	101.98885	10.01000	100.40781				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN518 On 25/11/2022 Spot Bond					0.00000	100.13853				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN519 On 30/06/2022 Spot Bond			100.00000	11.88932	100.00000	11.86086				0.00	0	6,250,000,000
Total CLN519 SPOT										0.00	0	6,250,000,000
Total For CLN519										0.00	0	6,250,000,000
CLN55 On 18/04/2028 Spot Bond					0.00000	224.18845				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			8.53000	100.36621	8.53000	100.34317				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.14500	8.14500	8.14500	199.77626				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			8.14500	8.14500	8.14500	200.21949				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF11 On 20/03/2018 Spot Bond					0.00000	101.79237				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF1: On 20/06/2019 Spot Bond					0.00000	101.87323				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	102.16556				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	101.87316				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	101.94553				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	100.39102				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			7.21500	102.67339	7.21500	102.65347				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			8.58500	118.09170	8.58500	118.06443				0.00	0	700,000,000
Total COJ05 SPOT										0.00	0	700,000,000
Total For COJ05										0.00	0	700,000,000
COJ07 On 23/03/2021 Spot Bond			9.05000	109.41906	9.05000	109.39231				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			9.75000	111.87454	9.75000	111.84528				0.00	0	0
Total COJ08 SPOT										0.00	0	0
Total For COJ08										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			9.33000	106.39389	9.33000	106.36724				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			9.61500	101.87478	9.61500	101.84850				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			10.85500	100.37250	10.85500	100.34335				0.00	0	100,000,000
Total COT02 SPOT										0.00	0	100,000,000
Total For COT02										0.00	0	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
COT03 On 05/06/2028 Spot Bond			10.87500	93.74416	10.87500	93.71689				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			11.25500	100.36121	11.25500	100.77402				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
CS001 On 31/03/2018 Spot Bond					0.00000	101.56982				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	101.87908				0.00	0	0
Total CS002 SPOT										0.00	0	0
Total For CS002										0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	99.52088				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
DEN38I On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN40I On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG7 On 21/09/2018 Spot Bond					0.00000	101.79215				0.00	0	0
Total DENG73 SPOT										0.00	0	0
Total For DENG73										0.00	0	0
DENG7 On 28/09/2018 Spot Bond					0.00000	101.62809				0.00	0	0
Total DENG74 SPOT										0.00	0	0
Total For DENG74										0.00	0	0
DENG7 On 04/09/2018 Spot Bond					0.00000	100.02300				0.00	0	0
Total DENG75 SPOT										0.00	0	0
Total For DENG75										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG7 On 04/09/2018 Spot Bond					0.00000	100.02300			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	102.44328			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00: On 24/01/2019 Spot Bond					0.00000	101.56816			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	78.53802			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL01: On 20/12/2021 Spot Bond					0.00000	103.58105			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	100.31756			0.00	0	0
Total DSY01 SPOT									0.00	0	0
Total For DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	100.52782			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			9.19500	9.19500	9.19500	107.81025			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			8.54000	103.31416	8.54000	103.29043			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV22 On 07/02/2020 Spot Bond			7.83000	103.55952	7.83000	103.53755		167,779,674,000.00	21,427,800	149,164,200	
Total DV22 SPOT								167,779,674,000.00	21,427,800	149,164,200	
Total For DV22								167,779,674,000.00	21,427,800	149,164,200	
DV22/R On 07/02/2020 Spot Bond			100.00000	29.10598	100.00000	29.04085		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			8.73000	105.25667	8.73000	105.23183		191,628,738,000.00	21,950,600	554,150,100	
Total DV23 SPOT								191,628,738,000.00	21,950,600	554,150,100	
Total For DV23								191,628,738,000.00	21,950,600	554,150,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV23/R On 27/02/2023 Spot Bond			100.00000	11.76979	100.00000	11.74345			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	11.76979	100.00000	11.74345			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			9.08000	103.20430	9.08000	103.17898			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	100.44537	9.69000	100.41911			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.44537	9.69000	100.41911			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			10.47500	98.05352	10.47500	98.02587			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	100.46379	10.10000	100.43645			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.46379	10.10000	100.43645			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC02! On 29/08/2018 Spot Bond					0.00000	100.05923			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	100.93159			0.00	0	0
Total DVC030 SPOT									0.00	0	0
Total For DVC030									0.00	0	0
DVF18 On 30/03/2018 Spot Bond					0.00000	101.46794			0.00	974,000,000	487,000,000
Total DVF18 SPOT									0.00	974,000,000	487,000,000
Total For DVF18									0.00	974,000,000	487,000,000
DVF19 On 31/05/2019 Spot Bond					0.00000	100.77101			0.00	0	222,000,000
Total DVF19 SPOT									0.00	0	222,000,000
Total For DVF19									0.00	0	222,000,000
DVF20 On 29/11/2019 Spot Bond					0.00000	100.14255			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20! On 28/03/2020 Spot Bond					0.00000	101.63810			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF20(On 31/08/2020 Spot Bond					0.00000	100.01766			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20I On 23/10/2020 Spot Bond					0.00000	100.98163				0.00	0	0
Total DVF20D SPOT										0.00	0	0
Total For DVF20D										0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	100.14761				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	101.74875				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22I On 29/08/2022 Spot Bond					0.00000	100.02189				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22C On 24/10/2022 Spot Bond					0.00000	100.98636				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	101.04294				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			7.67000	113.83934	7.67000	113.81568				0.00	0	100,000,000
Total E170 SPOT										0.00	0	100,000,000
Total For E170										0.00	0	100,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	26.86082	100.00000	26.80072				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			8.33000	102.22499	8.33000	102.20195				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			8.65000	103.48422	8.65000	103.46002				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			9.09000	103.73245	9.09000	103.70698				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			3.84500	102.48104	3.84500	102.45443				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EL037 On 31/01/2037 Spot Bond			3.48000	97.58185	3.48000	97.55747				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	117.42318	2.25000	117.39777				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			3.27000	129.36971	3.22000	129.90482				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			3.23000	116.45647	3.23000	116.42816				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			3.25000	114.55849	3.25000	114.53058				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			3.49000	104.08539	3.49000	104.05939				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			3.45000	98.75900	3.45000	98.73441				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	117.42318	2.25000	117.39777				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			8.64000	105.16525	8.64000	105.14068				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			8.72000	105.08210	8.72000	105.05733				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			9.92500	103.95418	9.92500	103.92637				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			10.27500	10.27500	10.27500	98.63445				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.52500	10.52500	10.52500	104.58110				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			10.02500	103.19868	10.02500	102.68187				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			9.87500	105.47858	9.87500	103.82721				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			10.54000	107.21184	10.54000	91.63046				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
EPF002 On 28/05/2018 Spot Bond					0.00000	100.14618				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF006 On 19/08/2018 Spot Bond					0.00000	100.58583				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	100.08927				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond					0.00000	100.35665				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF009 On 30/03/2018 Spot Bond					0.00000	101.47552				0.00	0	0
Total EPF009 SPOT										0.00	0	0
Total For EPF009										0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	100.95076				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	100.37031				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	100.70573				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF01L 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
EPF02L On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPF03L On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF03U SPOT										0.00	0	0
Total For EPF03U										0.00	0	0
EPFC3I On 02/03/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPFC30 SPOT										0.00	0	0
Total For EPFC30										0.00	0	0
EPFC3: On 06/03/2018 Spot Bond					0.00000	103.90514				0.00	0	0
Total EPFC33 SPOT										0.00	0	0
Total For EPFC33										0.00	0	0
EPFC3: On 06/09/2018 Spot Bond					0.00000	99.99991				0.00	0	0
Total EPFC34 SPOT										0.00	0	0
Total For EPFC34										0.00	0	0
EPFC3: On 03/05/2018 Spot Bond					0.00000	100.61992				0.00	0	0
Total EPFC35 SPOT										0.00	0	0
Total For EPFC35										0.00	0	0
EPFC3I On 06/11/2018 Spot Bond					0.00000	100.64912				0.00	0	0
Total EPFC36 SPOT										0.00	0	0
Total For EPFC36										0.00	0	0
EPFC3: On 04/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	9,000,000,000
Total EPFC37 SPOT										0.00	0	9,000,000,000
Total For EPFC37										0.00	0	9,000,000,000
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	58,280,000
Total EQS05 SPOT										0.00	0	58,280,000
Total For EQS05										0.00	0	58,280,000
EQS06 On 09/04/2020 Spot Bond					0.00000	99.25364				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			11.51500	103.25256	11.51500	103.22032				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08, On 04/10/2018 Spot Bond					0.00000	100.93216				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	101.01214				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11, On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
ERS3B, On 17/08/2019 Spot Bond					0.00000	100.37780				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B, On 17/05/2019 Spot Bond					0.00000	100.37431				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C, On 17/08/2019 Spot Bond					0.00000	100.39799				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C, On 17/05/2019 Spot Bond					0.00000	100.41387				0.00	0	0
Total ERS3C5 SPOT										0.00	0	0
Total For ERS3C5										0.00	0	0
ERSA1, On 25/11/2020 Spot Bond			10.00000	105.25300	10.00000	105.22600				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1, On 17/08/2018 Spot Bond					0.00000	100.31135				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA2, On 17/08/2018 Spot Bond					0.00000	100.58245				0.00	0	0
Total ERSA20 SPOT										0.00	0	0
Total For ERSA20										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.02836			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2: On 17/05/2019 Spot Bond					0.00000	100.76892			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ERSA2: On 17/08/2019 Spot Bond					0.00000	100.71277			0.00	0	0
Total ERSA23 SPOT									0.00	0	0
Total For ERSA23									0.00	0	0
ERSA2: On 17/08/2020 Spot Bond					0.00000	100.36373			0.00	0	0
Total ERSA24 SPOT									0.00	0	0
Total For ERSA24									0.00	0	0
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.37585			0.00	0	0
Total ERSA25 SPOT									0.00	0	0
Total For ERSA25									0.00	0	0
ES18 On 20/04/2018 Spot Bond			7.43500	103.69560	7.43500	103.67467			0.00	0	23,100,000,000
Total ES18 SPOT									0.00	0	23,100,000,000
Total For ES18									0.00	0	23,100,000,000
ES18/R On 20/04/2018 Spot Bond			9.25000	103.47122	9.25000	103.44530			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			8.59000	106.64620	8.59000	106.62142		452,280,680,000.00	52,652,000	1,867,687,200	
Total ES23 SPOT								452,280,680,000.00	52,652,000	1,867,687,200	
Total For ES23								452,280,680,000.00	52,652,000	1,867,687,200	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.11132	10.00000	101.08407		0.00	0	0	
Total ES23/R2023 SPOT								0.00	0	0	
Total For ES23/R2023								0.00	0	0	
ES26 On 02/04/2026 Spot Bond			9.41500	94.64111	9.41500	94.61719		593,064,031,000.00	62,991,400	10,718,004,400	
Total ES26 SPOT								593,064,031,000.00	62,991,400	10,718,004,400	
Total For ES26								593,064,031,000.00	62,991,400	10,718,004,400	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.35499	7.85000	103.33313		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			10.42000	77.60683	10.34500	78.06228		742,629,232,000.00	71,269,600	244,497,100	
Total ES33 SPOT								742,629,232,000.00	71,269,600	244,497,100	
Total For ES33								742,629,232,000.00	71,269,600	244,497,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33/R On 15/09/2033 Spot Bond			7.50000	99.83742	7.50000	99.81712			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			10.48000	85.79686	10.48000	85.77278		337,334,432,000.00		32,188,400	8,301,465,700
Total ES42 SPOT								337,334,432,000.00		32,188,400	8,301,465,700
Total For ES42								337,334,432,000.00		32,188,400	8,301,465,700
ES42/R On 25/04/2042 Spot Bond			8.50000	103.08831	8.50000	103.06474		0.00		0	0
Total ES42/R214 SPOT								0.00		0	0
Total For ES42/R214								0.00		0	0
EXX02 On 19/05/2019 Spot Bond					0.00000	99.31086		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	101.88358		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	101.94560		0.00		0	0
Total FBJ22Z SPOT								0.00		0	0
Total For FBJ22Z								0.00		0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total FIF01U SPOT								0.00		0	0
Total For FIF01U								0.00		0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total FIF02U SPOT								0.00		0	0
Total For FIF02U								0.00		0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total FIF03U SPOT								0.00		0	0
Total For FIF03U								0.00		0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total FIF04U SPOT								0.00		0	0
Total For FIF04U								0.00		0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total FIF05U SPOT								0.00		0	0
Total For FIF05U								0.00		0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total FIF06U SPOT								0.00		0	0
Total For FIF06U								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.54168			0.00	0	0
Total FIFB08 SPOT									0.00	0	0
Total For FIFB08									0.00	0	0
FIFB09 On 27/06/2019 Spot Bond					0.00000	101.71559			0.00	0	0
Total FIFB09 SPOT									0.00	0	0
Total For FIFB09									0.00	0	0
FIFB10 On 12/09/2019 Spot Bond					0.00000	100.35563			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	101.09316			0.00	0	0
Total FIFB11 SPOT									0.00	0	0
Total For FIFB11									0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.52465			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	100.66011			0.00	0	0
Total FIFB14 SPOT									0.00	0	0
Total For FIFB14									0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.34445			0.00	0	0
Total FIFB15 SPOT									0.00	0	0
Total For FIFB15									0.00	0	0
FIFC32 On 24/05/2018 Spot Bond					0.00000	100.17035			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			7.96500	102.15708	7.96500	102.13517			0.00	0	560,000,000
Total FRB05 SPOT									0.00	0	560,000,000
Total For FRB05									0.00	0	560,000,000
FRB12 On 02/06/2019 Spot Bond					0.00000	100.62065			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	98.69479			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			10.04000	10.04000	10.04000	102.44343			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2020 Spot Bond					0.00000	102.44758			0.00	0	1,560,000,000
Total FRB15 SPOT									0.00	0	1,560,000,000
Total For FRB15									0.00	0	1,560,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	104.39508			0.00	0	86,000,000
Total FRB16 SPOT									0.00	0	86,000,000
Total For FRB16									0.00	0	86,000,000
FRB17 On 08/01/2022 Spot Bond					0.00000	101.85800			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	104.72792			0.00	0	0
Total FRB18 SPOT									0.00	0	0
Total For FRB18									0.00	0	0
FRB19 On 14/04/2021 Spot Bond			10.74000	109.00102	10.74000	108.96969			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	104.59699			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRB21 On 24/11/2021 Spot Bond					0.00000	100.24538				0.00	0	0
Total FRB21 SPOT										0.00	0	0
Total For FRB21										0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	100.12637				0.00	0	0
Total FRB22 SPOT										0.00	0	0
Total For FRB22										0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	102.69557				0.00	0	4,610,000,000
Total FRB23 SPOT										0.00	0	4,610,000,000
Total For FRB23										0.00	0	4,610,000,000
FRBC2 On 21/12/2018 Spot Bond			8.09500	105.41223	8.09500	105.38925				0.00	0	0
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond					0.00000	103.35556				0.00	0	384,000,000
Total FRBC22 SPOT										0.00	0	384,000,000
Total For FRBC22										0.00	0	384,000,000
FRBI22 On 31/01/2022 Spot Bond			2.74000	149.33134	2.74000	149.29701				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.85500	2.85500	2.85500	291.99579				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			3.47300	3.47300	3.47300	122.52662				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			3.90000	3.90000	3.90000	166.79745				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			4.00000	4.00000	4.00000	83.47086				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			4.23500	4.23500	4.23500	197.05263				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			4.24500	91.96104	4.24500	91.93621				0.00	0	0
Total FRBI46 SPOT										0.00	0	0
Total For FRBI46										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRBI50 On 31/12/2050 Spot Bond			4.24000	94.01261	4.24000	93.63587				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			8.20000	8.20000	8.20000	80.50252				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			9.48000	9.48000	9.48000	54.69259				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			9.51000	9.51000	9.51000	54.00060				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	100.02945				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	101.86708				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	101.86915				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16 On 20/03/2018 Spot Bond					0.00000	102.61988				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	101.93242				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16 On 31/01/2025 Spot Bond			4.26500	4.26500	4.26500	116.54773				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17 On 20/06/2018 Spot Bond					0.00000	102.01844				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17 On 20/06/2018 Spot Bond					0.00000	102.01419				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC17: On 20/06/2018 Spot Bond					0.00000	102.01844				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond					0.00000	101.91465				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond					0.00000	101.87524				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond					0.00000	100.33687				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond					0.00000	102.15696				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 06/08/2023 Spot Bond					0.00000	100.75035				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 20/12/2018 Spot Bond					0.00000	104.18108				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond					0.00000	102.44127				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2019 Spot Bond					0.00000	101.98310				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond					0.00000	101.99778				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 02/04/2019 Spot Bond					0.00000	101.58191				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	105.25300	10.00000	105.22600				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC19: On 20/06/2024 Spot Bond					0.00000	102.09697				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 20/06/2019 Spot Bond					0.00000	102.31448				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond					0.00000	104.55057				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC21: On 20/12/2019 Spot Bond					0.00000	102.05985				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21: On 07/05/2020 Spot Bond					0.00000	100.68502				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2019 Spot Bond					0.00000	100.68497				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	100.73971				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			3.30000	146.30013	3.30000	146.26426				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 20/05/2020 Spot Bond					0.00000	100.35598				0.00	0	0
Total FRC225 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC225										0.00	0	0
FRC23 On 25/06/2018 Spot Bond					0.00000	101.67039				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			4.16000	141.78363	4.16000	141.74557				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23 On 20/12/2020 Spot Bond					0.00000	102.94380				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	108.27386				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	116.88024				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	108.72412				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	117.48131				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	116.38882				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	108.26043				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	107.95190				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	102.48216				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	108.18524				0.00	0	0
Total FRC244 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC244										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	102.45756				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	101.97666				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	107.95964				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	99.87444				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	115.07197				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	97.17459				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25: On 13/02/2022 Spot Bond					0.00000	100.61459				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25: On 14/03/2022 Spot Bond					0.00000	102.06119				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	101.83929				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	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25: On 17/07/2027 Spot Bond					0.00000	101.24601				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	101.63282				0.00	0	0
Total FRC257 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC257									0.00	0	0
FRC257 On 08/05/2020 Spot Bond					0.00000	100.66336			0.00	0	0
Total FRC258 SPOT									0.00	0	0
Total For FRC258									0.00	0	0
FRC258 On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	102.34413			0.00	0	0
Total FRC259 SPOT									0.00	0	0
Total For FRC259									0.00	0	0
FRC259 On 27/02/2023 Spot Bond			3.45500	101.25324	3.45500	101.22800			0.00	0	0
Total FRC260 SPOT									0.00	0	0
Total For FRC260									0.00	0	0
FRC260 On 10/10/2020 Spot Bond					0.00000	101.33679			0.00	0	0
Total FRC261 SPOT									0.00	0	0
Total For FRC261									0.00	0	0
FRC261 On 13/07/2020 Spot Bond					0.00000	101.24323			0.00	0	0
Total FRC262 SPOT									0.00	0	0
Total For FRC262									0.00	0	0
FRC262 On 15/03/2019 Spot Bond					0.00000	102.45936			0.00	0	0
Total FRC263 SPOT									0.00	0	0
Total For FRC263									0.00	0	0
FRC263 On 13/07/2020 Spot Bond					0.00000	101.04480			0.00	0	0
Total FRC264 SPOT									0.00	0	0
Total For FRC264									0.00	0	0
FRC264 On 20/06/2021 Spot Bond					0.00000	100.89909			0.00	0	0
Total FRC265 SPOT									0.00	0	0
Total For FRC265									0.00	0	0
FRC265 On 23/08/2019 Spot Bond					0.00000	100.25515			0.00	0	0
Total FRC266 SPOT									0.00	0	0
Total For FRC266									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.94000	3.94000	3.94000	142.88582		1,221,400,000,000.00	310,000,000	155,000,000	
Total FRC66 SPOT								1,221,400,000,000.00	310,000,000	155,000,000	
Total For FRC66								1,221,400,000,000.00	310,000,000	155,000,000	
FRC69 On 31/01/2022 Spot Bond			3.88000	3.88000	3.88000	143.19865		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			3.86000	3.86000	3.86000	143.30311		617,600,000,000.00	160,000,000	80,000,000	
Total FRC71 SPOT								617,600,000,000.00	160,000,000	80,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC71										617,600,000,000.00	160,000,000	80,000,000
FRD011 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
FRD171 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			4.24000	85.26425	4.24000	84.74234				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			4.06500	101.58463	4.06500	101.55764				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond					0.00000	101.69200				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.36453				0.00	0	200,000,000
Total FRJ20 SPOT										0.00	0	200,000,000
Total For FRJ20										0.00	0	200,000,000
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.82925				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.33401				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.02977				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	101.79783				0.00	0	1,000,000,000
Total FRJ25 SPOT										0.00	0	1,000,000,000
Total For FRJ25										0.00	0	1,000,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	101.52094				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS01U										0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			3.02800	3.02800	3.02800	101.77724				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			3.31000	3.31000	3.31000	113.97602				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS102 On 23/01/2024 Spot Bond					0.00000	100.97702				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	100.97702				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS105 On 31/01/2038 Spot Bond			3.45000	102.76378	3.45000	111.54102				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			3.53500	214.13261	3.53500	214.07889				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			4.24000	98.94342	4.24000	98.91665				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS111 On 07/12/2033 Spot Bond			3.56500	3.56500	3.56500	213.31310				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond					0.00000	101.07041				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			3.52000	122.19301	3.52000	122.16233				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/01/2038 Spot Bond			3.70500	107.29167	3.70500	107.26420				0.00	0	0
Total FRS115 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.98000	102.89835	3.98000	102.87125				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			3.68500	116.53368	3.68500	210.28319				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.73500	209.08985	3.73500	209.03626				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			3.05000	110.21412	3.05000	110.18786				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			3.76500	208.34601	3.76500	208.29245				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			4.81000	90.90211	4.81000	90.87614				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			4.32000	160.96537	4.32000	160.92159				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			4.34000	85.08598	4.34000	97.44500				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			3.84000	106.55990	3.84000	167.65699				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			3.90000	166.84095	3.90000	166.79745				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			4.27500	196.18403	4.27500	196.13092				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond					0.00000	95.99010				0.00	0	0
Total FRS133 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			4.27000	85.68856	4.27000	98.47234				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.52500	4.52500	4.52500	94.79218				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.05000	101.81498	4.05000	101.78797				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			3.71000	169.58031	3.71000	169.53696				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			4.04500	201.55768	4.04500	201.50433				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 31/03/2028 Spot Bond			3.84000	167.70044	3.84000	167.65699				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.84000	167.70044	3.84000	167.65699				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.13000	98.88717	4.13000	163.54948				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			3.82000	119.89672	3.82000	119.86564				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.00000	147.91497	3.00000	147.87992				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 31/03/2028 Spot Bond			4.19000	162.75799	4.19000	162.71429				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.23000	162.20395	4.23000	162.16023				0.00	0	0
Total FRS150 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS150										0.00	0	0
FRS15 On 31/01/2025 Spot Bond			3.79000	120.12415	3.79000	120.09311				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			4.20000	162.61928	4.20000	162.57556				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			4.24000	4.24000	4.24000	162.02206				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	121.77723				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	104.65162				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	104.62578				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS16 On 06/06/2024 Spot Bond					0.00000	102.20018				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	98.25139				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	85.12830				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	85.69088				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	86.49064				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	84.38378				0.00	0	0
Total FRS165 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS165										0.00	0	0
FRS165 On 01/08/2021 Spot Bond					0.00000	60.59692				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS166 On 01/08/2022 Spot Bond					0.00000	74.21682				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	71.57697				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond					0.00000	63.24610				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS169 On 01/08/2022 Spot Bond					0.00000	124.75270				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS170 On 16/10/2022 Spot Bond					0.00000	101.19592				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS171 On 16/10/2024 Spot Bond					0.00000	101.26895				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS172 On 13/11/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS173 On 13/05/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS174 On 26/01/2024 Spot Bond					0.00000	80.16599				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS175 On 26/01/2024 Spot Bond					0.00000	80.16586				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			2.74000	2.74000	2.74000	293.65993				0.00	0	0
Total FRS36 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS36									0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.63000	2.63000	2.63000	295.26232			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			3.35000	3.35000	3.35000	284.96005			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			2.96000	2.96000	2.96000	148.09692			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	100.88569			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			2.49000	150.70817	2.49000	150.67454			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	100.72387			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0
FRS64 On 26/01/2042 Spot Bond			3.29000	109.12216	3.29000	109.09545			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			3.05500	86.91963	3.05500	115.59730			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			2.98000	2.98000	2.98000	126.42202			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	99.94743			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			3.01000	3.01000	3.01000	126.18106			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			3.54000	3.54000	3.54000	282.31335			0.00	0	0
Total FRS90 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS90										0.00	0	0
FRS94 On 08/08/2018 Spot Bond					0.00000	100.63534				0.00	0	0
Total FRS94 SPOT										0.00	0	0
Total For FRS94										0.00	0	0
FRS96 On 27/08/2018 Spot Bond					0.00000	100.17341				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			6.89500	104.49987	6.89500	104.48027				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			7.71000	104.77313	7.71000	104.75124				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			7.78000	105.98379	7.78000	105.96157				0.00	0	2,000,000,000
Total FRX20 SPOT										0.00	0	2,000,000,000
Total For FRX20										0.00	0	2,000,000,000
FRX23 On 28/02/2023 Spot Bond			8.65000	8.65000	8.65000	96.54164				0.00	0	0
Total FRX23 SPOT										0.00	0	0
Total For FRX23										0.00	0	0
FRX24 On 10/12/2024 Spot Bond			8.99500	111.28789	8.99500	111.26100				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			9.38500	104.75149	9.38500	104.72509				0.00	0	500,000,000
Total FRX26 SPOT										0.00	0	500,000,000
Total For FRX26										0.00	0	500,000,000
FRX27 On 07/03/2027 Spot Bond			9.42500	104.57342	9.42500	104.54682				0.00	0	0
Total FRX27 SPOT										0.00	0	0
Total For FRX27										0.00	0	0
FRX30 On 31/01/2030 Spot Bond			9.88000	100.02614	9.88000	99.99950				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			10.05500	96.38718	10.05500	96.36107				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			9.97000	107.16278	9.97000	108.63530				0.00	0	200,000,000
Total FRX32 SPOT										0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX32									0.00	0	200,000,000
FRX45 On 14/04/2045 Spot Bond			10.76000	78.99450	10.76000	78.97176			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	101.82199			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	101.98370			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	101.91465			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/09/2018 Spot Bond					0.00000	102.18421			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A4 On 20/11/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/02/2019 Spot Bond					0.00000	100.41927			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/02/2019 Spot Bond					0.00000	100.33893			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/02/2019 Spot Bond					0.00000	100.34834			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/02/2019 Spot Bond					0.00000	100.38969			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	100.45057			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	100.60449				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A3L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond					0.00000	101.29730				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	100.50867				0.00	0	400,000,000
Total GBL03 SPOT										0.00	0	400,000,000
Total For GBL03										0.00	0	400,000,000
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 25/02/2020 Spot Bond					0.00000	100.19279				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	100.19494				0.00	0	0
Total GH31A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	100.20892				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	100.22611				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	100.23684				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	101.87767				0.00	0	0
Total GPT43 SPOT										0.00	0	0
Total For GPT43										0.00	0	0
GPT44 On 06/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GPT44 SPOT										0.00	0	0
Total For GPT44										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			447,000,000,000,000.00	34,470,000,000	21,250,000,000	
Total GRB03U SPOT									17,000,000,000,000.00	34,470,000,000	21,250,000,000	
Total For GRB03U									17,000,000,000,000.00	34,470,000,000	21,250,000,000	
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total GRB04U SPOT									0.00	0	0	
Total For GRB04U									0.00	0	0	
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total GRB05U SPOT									0.00	0	0	
Total For GRB05U									0.00	0	0	
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total GRB06U SPOT									0.00	0	0	
Total For GRB06U									0.00	0	0	
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total GRB07U SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB07U										0.00	0	0
GRB12 On 31/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB12U SPOT										0.00	0	0
Total For GRB12U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB13U SPOT										0.00	0	0
Total For GRB13U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB14U SPOT										0.00	0	0
Total For GRB14U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
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
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	100.55685				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	101.97259				0.00	0	40,000,000
Total GRT08 SPOT										0.00	0	40,000,000
Total For GRT08										0.00	0	40,000,000
GRT09 On 15/10/2018 Spot Bond					0.00000	101.52753				0.00	200,000,000	200,000,000
Total GRT09 SPOT										0.00	200,000,000	200,000,000
Total For GRT09										0.00	200,000,000	200,000,000
GRT10 On 13/05/2019 Spot Bond					0.00000	101.01509				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	100.49595				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	101.94846				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond					0.00000	101.19961				0.00	0	0
Total GRT13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	100.41408				0.00	0	200,000,000
Total GRT14 SPOT										0.00	0	200,000,000
Total For GRT14										0.00	0	200,000,000
GRT15 On 15/04/2020 Spot Bond					0.00000	101.29828				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	101.18628				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			9.02000	108.80464	9.02000	108.77827				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond					0.00000	100.04022				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	100.90211				0.00	2,000,000,000	2,000,000,000
Total GRT19 SPOT										0.00	2,000,000,000	2,000,000,000
Total For GRT19										0.00	2,000,000,000	2,000,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	101.54512				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			9.67500	103.24503	9.67500	104.59665				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	101.17068				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	101.20522				0.00	2,000,000,000	3,000,000,000
Total GRT23 SPOT										0.00	2,000,000,000	3,000,000,000
Total For GRT23										0.00	2,000,000,000	3,000,000,000
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	331,500,000
Total GRX01U SPOT										0.00	0	331,500,000
Total For GRX01U										0.00	0	331,500,000
HC2T2 On 05/10/2018 Spot Bond					0.00000	101.38879				0.00	0	0
Total HC2T2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HC2T2										0.00	0	0
HC5T1 On 29/10/2018 Spot Bond					0.00000	100.08738				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	100.76741				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	100.99802				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond					0.00000	101.61686				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	101.34090				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	101.35710				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1E4U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HM1E4U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	105.25300	10.00000	105.22600				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF06 On 20/02/2020 Spot Bond					0.00000	100.38594				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF08 On 15/04/2019 Spot Bond					0.00000	101.40579				0.00	0	0
Total HPF08 SPOT										0.00	0	0
Total For HPF08										0.00	0	0
HPF09 On 15/04/2019 Spot Bond					0.00000	101.56523				0.00	0	0
Total HPF09 SPOT										0.00	0	0
Total For HPF09										0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	100.39444				0.00	0	0
Total HPF11 SPOT										0.00	0	0
Total For HPF11										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			7.72000	105.30482	7.72000	105.28279				0.00	0	0
Total HWAY20 SPOT										0.00	0	0
Total For HWAY20										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			100.00000	23.39931	100.00000	23.34696				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/R207										0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			2.78000	293.14737	2.78000	293.07982				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			2.49000	2.49000	2.49000	303.80696				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			3.37000	86.95258	3.37000	98.03625				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			10.08500	94.24559	10.08500	94.21997				0.00	0	2,820,000,000
Total HWAY34 SPOT										0.00	0	2,820,000,000
Total For HWAY34										0.00	0	2,820,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.00459	100.00000	9.98220				0.00	0	0
Total HWAY34/R208 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWAY34/R208									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			10.06500	94.24537	10.06500	94.21980			0.00	0	1,100,000,000
Total HWAY35 SPOT									0.00	0	1,100,000,000
Total For HWAY35									0.00	0	1,100,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.00451	100.00000	9.98211			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF08 On 15/07/2019 Spot Bond					0.00000	101.19426			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	102.20666			0.00	0	0
Total HWF09 SPOT									0.00	0	0
Total For HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	105.25300	10.00000	105.22600			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			2.44000	130.87810	2.37000	131.43559		4,616,635,672,000.00	1,892,063,800	97,483,790,800	
Total I2025 SPOT								4,616,635,672,000.00	1,892,063,800	97,483,790,800	
Total For I2025								4,616,635,672,000.00	1,892,063,800	97,483,790,800	
I2029 On 31/03/2029 Spot Bond			2.67000	100.18755	2.67000	100.16477		169,073,443,824,000.00	63,323,387,200	81,594,013,900	
Total I2029 SPOT								169,073,443,824,000.00	63,323,387,200	81,594,013,900	
Total For I2029								169,073,443,824,000.00	63,323,387,200	81,594,013,900	
I2033 On 28/02/2033 Spot Bond			2.74000	102.47067	2.74000	102.44725		53,520,252,312,000.00	19,532,938,800	39,801,512,800	
Total I2033 SPOT								53,520,252,312,000.00	19,532,938,800	39,801,512,800	
Total For I2033								53,520,252,312,000.00	19,532,938,800	39,801,512,800	
I2038 On 31/01/2038 Spot Bond			2.81000	123.23477	2.69000	125.55193		99,000,013,134,000.00	35,231,321,400	183,981,898,700	
Total I2038 SPOT								99,000,013,134,000.00	35,231,321,400	183,981,898,700	
Total For I2038								99,000,013,134,000.00	35,231,321,400	183,981,898,700	
I2046 On 31/03/2046 Spot Bond			2.87000	119.01560	2.87000	118.98789		256,832,162,034,000.00	89,488,558,200	125,057,485,300	
Total I2046 SPOT								256,832,162,034,000.00	89,488,558,200	125,057,485,300	
Total For I2046								256,832,162,034,000.00	89,488,558,200	125,057,485,300	
I2050 On 31/12/2050 Spot Bond			2.92000	122.98954	2.84000	125.11024		720,595,468,823,400.00	246,779,270,145	135,297,028,078	
Total I2050 SPOT								720,595,468,823,400.00	246,779,270,145	135,297,028,078	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For I2050										20,595,468,823,400.00	246,779,270,145	135,297,028,078
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	100.19270				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			8.49500	8.49500	8.49500	104.55458				0.00	0	0
Total IBL101 SPOT										0.00	0	0
Total For IBL101										0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	100.72507				0.00	0	0
Total IBL102 SPOT										0.00	0	0
Total For IBL102										0.00	0	0
IBL103 On 08/06/2018 Spot Bond					0.00000	100.00330				0.00	0	0
Total IBL103 SPOT										0.00	0	0
Total For IBL103										0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	101.15484				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	100.64667				0.00	0	0
Total IBL106 SPOT										0.00	0	0
Total For IBL106										0.00	0	0
IBL108 On 22/11/2019 Spot Bond					0.00000	100.28158				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			3.20000	287.12722	3.20000	287.07048				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			5.54000	5.54000	5.54000	99.86358				0.00	0	0
Total IBL22 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL22									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.56000	2.56000	2.56000	150.28734			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			6.69000	103.88743	6.69000	103.86848			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	105.25300	10.00000	105.22600			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			7.94500	7.94500	7.94500	101.67103			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			8.35000	8.35000	8.35000	99.12547			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			6.69000	103.17582	6.69000	103.15700			0.00	0	311,900,000
Total IBL49 SPOT									0.00	0	311,900,000
Total For IBL49									0.00	0	311,900,000
IBL49/F On 02/04/2018 Spot Bond			7.34000	103.12830	7.34000	103.10766			0.00	0	0
Total IBL49/R203 SPOT									0.00	0	0
Total For IBL49/R203									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			8.34000	102.44386	8.34000	102.42075			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	100.78714			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			7.72500	100.93607	7.72500	100.91536			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	100.85597			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL59 On 17/02/2019 Spot Bond			7.68500	101.82248	7.68500	101.80128			0.00	0	0
Total IBL59 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL59									0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.18000	105.34521	9.18000	105.31909			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond					0.00000	101.49219			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	100.77155			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	100.85151			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	99.88054			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			3.29000	146.35362	3.29000	146.31779			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	101.60805			0.00	0	0
Total IBL68 SPOT									0.00	0	0
Total For IBL68									0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL69U SPOT									0.00	0	0
Total For IBL69U									0.00	0	0
IBL73 On 19/08/2018 Spot Bond					0.00000	100.53440			0.00	0	0
Total IBL73 SPOT									0.00	0	0
Total For IBL73									0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	101.47163			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IBL76 On 25/11/2018 Spot Bond					0.00000	100.41518			0.00	0	0
Total IBL76 SPOT									0.00	0	0
Total For IBL76									0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	100.92294			0.00	0	0
Total IBL77 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			9.23000	105.82358	9.23000	105.79720				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL79 On 27/01/2019 Spot Bond			7.51500	103.16836	7.51500	103.14734				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond					0.00000	101.16754				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IBL83 On 22/03/2019 Spot Bond					0.00000	101.77861				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond					0.00000	100.90837				0.00	0	0
Total IBL85 SPOT										0.00	0	0
Total For IBL85										0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	101.59929				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL87 On 20/05/2019 Spot Bond			7.81500	105.04310	7.81500	105.02086				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			8.54000	107.92395	8.54000	107.89902				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	19.78574	100.00000	19.74146				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	100.20434				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IBL91 On 02/06/2018 Spot Bond					0.00000	100.08776				0.00	0	0
Total IBL91 SPOT										0.00	0	0
Total For IBL91										0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	101.29646				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL93 On 31/08/2018 Spot Bond					0.00000	100.35277				0.00	0	0
Total IBL93 SPOT										0.00	0	0
Total For IBL93										0.00	0	0
IBL94 On 06/09/2019 Spot Bond					0.00000	100.13951				0.00	0	0
Total IBL94 SPOT										0.00	0	0
Total For IBL94										0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	100.61824				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond					0.00000	101.78997				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond					0.00000	101.48452				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	101.55359				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			7.68500	105.34341	7.68500	105.32159				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDC01U										0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	9.42392	100.00000	9.40282				0.00	0	0
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCC01 On 06/12/2018 Spot Bond					0.00000	99.99994				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	101.18263				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			8.80000	102.04090	8.80000	102.01676				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2019 Spot Bond					0.00000	100.15511				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			9.97500	100.64413	9.97500	100.61707				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.51045				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			10.92500	105.84284	10.92500	105.85713				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond					0.00000	100.02225				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.02242				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			10.07500	106.84685	10.07500	106.81800				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	99.92335	4.00000	99.91241				0.00	0	0
Total IDCP05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IDCP05									0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	101.53494			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	101.96039			0.00	0	0
Total IDCP07 SPOT									0.00	0	0
Total For IDCP07									0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IDCP1U SPOT									0.00	0	0
Total For IDCP1U									0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.37500	103.81573	8.37500	103.79233			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			7.19000	107.76802	7.19000	107.74711			0.00	0	0
Total IFC02 SPOT									0.00	0	0
Total For IFC02									0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN276U SPOT									0.00	0	0
Total For IN276U									0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN289U SPOT									0.00	0	0
Total For IN289U									0.00	0	0
IN302U On 30/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN302U SPOT									0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
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	105.25300	10.00000	105.22600				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	101.94972				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	104.22131				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING335 On 15/08/2019 Spot Bond					0.00000	103.54702				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	101.99029				0.00	0	0
Total ING360 SPOT										0.00	0	0
Total For ING360										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	100.12365				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	100.73864				0.00	0	0
Total INLV01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	102.31843				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	100.70146				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			10.84000	105.56921	10.84000	105.53842				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	105.25300	10.00000	105.22600				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF08 On 01/07/2018 Spot Bond					0.00000	101.52363				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	101.97799				0.00	200,000,000	100,000,000
Total IPF09 SPOT										0.00	200,000,000	100,000,000
Total For IPF09										0.00	200,000,000	100,000,000
IPF11 On 15/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	100.02247				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond					0.00000	101.85778				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	102.27980				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	101.94299				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	101.78854				0.00	0	0
Total IPF17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	101.80872				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	101.82890				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	101.85360				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	101.92178				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	102.01631				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	100.71441				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	100.81227				0.00	0	0
Total IPFC17 SPOT										0.00	0	0
Total For IPFC17										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			8.69000	104.61247	8.69000	104.58789				0.00	0	1,850,000,000
Total IPL10 SPOT										0.00	0	1,850,000,000
Total For IPL10										0.00	0	1,850,000,000
IPL11 On 24/05/2022 Spot Bond					0.00000	100.20679				0.00	0	0
Total IPL11 SPOT										0.00	0	0
Total For IPL11										0.00	0	0
IPL7 On 05/04/2018 Spot Bond					0.00000	101.50075				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPL7/JIBAR										0.00	0	0
IPL8 On 10/10/2020 Spot Bond					0.00000	101.59066				0.00	0	0
Total IPL8 SPOT										0.00	0	0
Total For IPL8										0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IPL9 On 20/05/2021 Spot Bond					0.00000	100.56475				0.00	0	0
Total IPL9 SPOT										0.00	0	0
Total For IPL9										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.26442	2.75000	100.25685				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			5.75000	142.69009	5.75000	142.64582				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	99.57084				0.00	0	330,000,000
Total IV025 SPOT										0.00	0	330,000,000
Total For IV025										0.00	0	330,000,000
IV026 On 27/09/2019 Spot Bond					0.00000	100.95784				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			4.37000	4.37000	4.37000	115.78000				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			4.37000	4.37000	4.37000	115.78000				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	99.84356				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2018 Spot Bond					0.00000	101.18441				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	101.31738				0.00	0	0
Total IV033 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			10.74000	105.06520	10.74000	105.03483				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	103.97672				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	101.35450				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	102.16772				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			4.74000	4.74000	4.74000	138.78999				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	102.83664				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			11.09000	107.77221	11.09000	107.74008				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	100.47361				0.00	0	0
Total IV042 SPOT										0.00	0	0
Total For IV042										0.00	0	0
IV043 On 21/11/2021 Spot Bond			10.98000	10.98000	10.98000	108.11688				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	101.06200				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			4.49000	140.09389	4.49000	140.05504				0.00	0	0
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	102.28303				0.00	0	4,200,000,000
Total IV046 SPOT										0.00	0	4,200,000,000

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 IV046										0.00	0	4,200,000,000
IV08 On 30/04/2018 Spot Bond			8.21500	105.58426	8.21500	105.56079				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond					0.00000	101.13744				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			4.50000	158.52100	4.50000	158.47712				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA698 On 09/11/2019 Spot Bond			7.35000	7.35000	7.35000	7.35000				0.00	0	0
Total IVA698 SPOT										0.00	0	0
Total For IVA698										0.00	0	0
IVA716 On 08/03/2018 Spot Bond			7.40000	7.40000	7.40000	99.85828				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			7.40000	7.40000	7.40000	99.71697				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			7.55000	7.55000	7.55000	99.13872				0.00	0	0
Total IVA721 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVA721										0.00	0	0
IVA722 On 19/04/2018 Spot Bond			7.55000	7.55000	7.55000	98.99661				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			7.55000	7.55000	7.55000	98.85491				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	98.69680				0.00	0	0
Total IVA724 SPOT										0.00	0	0
Total For IVA724										0.00	0	0
IVA726 On 17/05/2018 Spot Bond			7.65000	7.65000	7.65000	98.41180				0.00	0	0
Total IVA726 SPOT										0.00	0	0
Total For IVA726										0.00	0	0
IVA727 On 24/05/2018 Spot Bond			7.65000	7.65000	7.65000	98.26991				0.00	0	0
Total IVA727 SPOT										0.00	0	0
Total For IVA727										0.00	0	0
IVA728 On 31/05/2018 Spot Bond			7.65000	7.65000	7.65000	98.12844				0.00	0	0
Total IVA728 SPOT										0.00	0	0
Total For IVA728										0.00	0	0
IVA729 On 07/06/2018 Spot Bond			7.65000	7.65000	7.65000	97.98737				0.00	0	0
Total IVA729 SPOT										0.00	0	0
Total For IVA729										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	105.25300	10.00000	105.22600				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC027 On 03/04/2019 Spot Bond					0.00000	101.53011				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC033 On 30/06/2019 Spot Bond					0.00000	101.52714				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	101.56145				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond					0.00000	98.59108				0.00	0	0
Total IVC035 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.28500	102.53398	8.28500	102.51099				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	40.45357	100.00000	40.36306				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			8.61000	103.20037	8.61000	103.17634				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC049 On 21/11/2019 Spot Bond					0.00000	100.32780				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	101.74551				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	100.85152				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond					0.00000	101.62724				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	100.71407				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC065 On 10/09/2018 Spot Bond					0.00000	99.85886				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	101.65105				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond					0.00000	101.11632				0.00	0	0
Total IVC075 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC075										0.00	0	0
IVC077 On 04/05/2018 Spot Bond					0.00000	100.76000				0.00	0	0
Total IVC077 SPOT										0.00	0	0
Total For IVC077										0.00	0	0
IVC081 On 14/07/2019 Spot Bond					0.00000	101.28042				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC088 On 12/04/2018 Spot Bond					0.00000	101.28321				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	100.20991				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC093 On 24/11/2018 Spot Bond					0.00000	100.20122				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			9.46000	106.81803	9.46000	106.79091				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	101.75043				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC098 On 14/06/2018 Spot Bond			7.68500	102.35156	7.68500	102.33046				0.00	0	0
Total IVC098 SPOT										0.00	0	0
Total For IVC098										0.00	0	0
IVC102 On 31/01/2020 Spot Bond					0.00000	100.94315				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	101.77778				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	99.95248				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	99.83501				0.00	0	0
Total IVC106 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	101.75954				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	100.96840				0.00	0	0
Total IVC108 SPOT										0.00	0	0
Total For IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	100.40078				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			9.11000	104.68641	9.11000	104.66065				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	100.36042				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC112 On 24/05/2018 Spot Bond					0.00000	100.19394				0.00	0	0
Total IVC112 SPOT										0.00	0	0
Total For IVC112										0.00	0	0
IVC113 On 26/08/2018 Spot Bond					0.00000	100.19845				0.00	0	0
Total IVC113 SPOT										0.00	0	0
Total For IVC113										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	99.80574				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	100.48208				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC119 On 21/02/2019 Spot Bond					0.00000	100.32249				0.00	0	0
Total IVC119 SPOT										0.00	0	0
Total For IVC119										0.00	0	0
IVC120 On 01/07/2018 Spot Bond					0.00000	101.61281				0.00	0	4,220,000,000
Total IVC120 SPOT										0.00	0	4,220,000,000
Total For IVC120										0.00	0	4,220,000,000
IVC121 On 22/09/2018 Spot Bond					0.00000	101.80855				0.00	0	0
Total IVC121 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC121									0.00	0	0
IVC122 On 20/01/2020 Spot Bond					0.00000	101.57821			0.00	1,244,200,000	622,100,000
Total IVC122 SPOT									0.00	1,244,200,000	622,100,000
Total For IVC122									0.00	1,244,200,000	622,100,000
IVC124 On 17/09/2018 Spot Bond					0.00000	101.96436			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	100.89006			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	101.55874			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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVF41U On 16/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF41U SPOT									0.00	0	0
Total For IVF41U									0.00	0	0
JAS01 On 31/01/2019 Spot Bond					0.00000	100.97981			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
KAP002 On 13/06/2019 Spot Bond					0.00000	99.83428			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond					0.00000	99.99991			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	101.88804			0.00	0	0
Total KAP005 SPOT									0.00	0	0
Total For KAP005									0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	101.74131			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			9.01000	107.39401	9.01000	107.36802			0.00	0	0
Total KAP007 SPOT									0.00	0	0
Total For KAP007									0.00	0	0
KAP008 On 28/11/2019 Spot Bond					0.00000	100.87028			0.00	0	0
Total KAP008 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For KAP008									0.00	0	0
KAP008 On 24/05/2020 Spot Bond					0.00000	100.20456			0.00	10,000,000,000	5,000,000,000
Total KAP009 SPOT									0.00	10,000,000,000	5,000,000,000
Total For KAP009									0.00	10,000,000,000	5,000,000,000
KAP010 On 15/09/2020 Spot Bond					0.00000	99.79215			0.00	0	0
Total KAP010 SPOT									0.00	0	0
Total For KAP010									0.00	0	0
KAP011 On 01/12/2022 Spot Bond					0.00000	100.02707			0.00	0	10,000,000,000
Total KAP012 SPOT									0.00	0	10,000,000,000
Total For KAP012									0.00	0	10,000,000,000
KAP041 On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	101.04293			0.00	800,000,000	400,000,000
Total KAP11 SPOT									0.00	800,000,000	400,000,000
Total For KAP11									0.00	800,000,000	400,000,000
KSB009 On 05/08/2020 Spot Bond					0.00000	100.88261			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0
KST01 On 12/07/2020 Spot Bond					0.00000	101.37270			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			9.12500	132.38129	9.12500	132.34866			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK05 On 28/02/2019 Spot Bond					0.00000	99.80001			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK08 On 30/10/2019 Spot Bond					0.00000	100.95672			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			8.92000	103.70249	8.92000	103.67749			0.00	0	0
Total LBK11 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LBK11										0.00	0	0
LBK11/I On 28/11/2019 Spot Bond			9.62000	102.60287	9.62000	102.57624				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	100.26227	9.71000	100.23601				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK14L On 31/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK14U SPOT										0.00	0	0
Total For LBK14U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	101.49056				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK16 On 30/11/2019 Spot Bond					0.00000	100.15007				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	101.84910				0.00	1,880,000,000	940,000,000
Total LBK17 SPOT										0.00	1,880,000,000	940,000,000
Total For LBK17										0.00	1,880,000,000	940,000,000
LBK18 On 22/03/2022 Spot Bond					0.00000	104.47319				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	101.63192				0.00	1,000,000,000	500,000,000
Total LBK19 SPOT										0.00	1,000,000,000	500,000,000
Total For LBK19										0.00	1,000,000,000	500,000,000
LBK20 On 08/06/2022 Spot Bond			9.28000	105.63989	9.28000	105.61358				0.00	0	2,500,000,000
Total LBK20 SPOT										0.00	0	2,500,000,000
Total For LBK20										0.00	0	2,500,000,000
LBK21 On 04/09/2018 Spot Bond					0.00000	99.99689				0.00	0	0
Total LBK21 SPOT										0.00	0	0
Total For LBK21										0.00	0	0
LBK22 On 04/09/2020 Spot Bond					0.00000	100.02206				0.00	0	0
Total LBK22 SPOT										0.00	0	0
Total For LBK22										0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	100.02374				0.00	0	0
Total LBK23 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LBK23									0.00	0	0
LBK24 On 10/10/2024 Spot Bond			9.75000	106.74702	9.75000	106.71910			0.00	0	4,000,000,000
Total LBK24 SPOT									0.00	0	4,000,000,000
Total For LBK24									0.00	0	4,000,000,000
LGL03 On 03/04/2018 Spot Bond			7.09500	103.27796	7.09500	103.25799			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			8.62000	101.69931	8.62000	101.67560			0.00	0	580,000,000
Total LGL04 SPOT									0.00	0	580,000,000
Total For LGL04									0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	101.11761			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			9.33000	107.48196	9.33000	107.45505			0.00	0	2,500,000,000
Total LGL06 SPOT									0.00	0	2,500,000,000
Total For LGL06									0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	102.44735			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	101.15197			0.00	0	400,000,000
Total LGL08 SPOT									0.00	0	400,000,000
Total For LGL08									0.00	0	400,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	101.12283			0.00	0	0
Total LGL09 SPOT									0.00	0	0
Total For LGL09									0.00	0	0
LHC04U On 21/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC04U SPOT									0.00	0	0
Total For LHC04U									0.00	0	0
LHL17 On 14/11/2018 Spot Bond					0.00000	102.35486			0.00	0	0
Total LHL17 SPOT									0.00	0	0
Total For LHL17									0.00	0	0
LHL18 On 14/11/2018 Spot Bond			9.51500	106.59841	9.51500	106.57103			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			12.92000	106.44574	12.92000	106.40894			0.00	0	0
Total LHL19 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LHL19									0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	100.76112			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	100.67625			0.00	0	400,000,000
Total LHL27 SPOT									0.00	0	400,000,000
Total For LHL27									0.00	0	400,000,000
LHL28 On 13/02/2022 Spot Bond					0.00000	100.75494			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	103.00523			0.00	0	500,000,000
Total LOM01 SPOT									0.00	0	500,000,000
Total For LOM01									0.00	0	500,000,000
LRFA2 On 20/11/2019 Spot Bond					0.00000	100.33608			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	101.07620			0.00	1,000,000,000	500,000,000
Total LRFB2 SPOT									0.00	1,000,000,000	500,000,000
Total For LRFB2									0.00	1,000,000,000	500,000,000
LRFC2 On 20/11/2019 Spot Bond					0.00000	100.37850			0.00	0	0
Total LRFC2 SPOT									0.00	0	0
Total For LRFC2									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond					0.00000	100.10463			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	100.10958			0.00	0	0
Total MAQ0A4 SPOT									0.00	0	0
Total For MAQ0A4									0.00	0	0
MAQ0J On 28/02/2020 Spot Bond					0.00000	100.12008			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	100.11651			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	100.56719			0.00	0	0
Total MAQ111 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ111										0.00	0	0
MAQ11 On 10/12/2018 Spot Bond					0.00000	99.87654				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	99.81798				0.00	0	0
Total MAQ115 SPOT										0.00	0	0
Total For MAQ115										0.00	0	0
MAQ11 On 31/01/2019 Spot Bond					0.00000	100.74232				0.00	0	0
Total MAQ117 SPOT										0.00	0	0
Total For MAQ117										0.00	0	0
MAQ11 On 09/05/2018 Spot Bond					0.00000	98.70037				0.00	0	0
Total MAQ118 SPOT										0.00	0	0
Total For MAQ118										0.00	0	0
MAQ11 On 19/03/2018 Spot Bond					0.00000	99.73793				0.00	0	0
Total MAQ119 SPOT										0.00	0	0
Total For MAQ119										0.00	0	0
MBF04 On 13/04/2018 Spot Bond					0.00000	101.24936				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	100.63747				0.00	27,000,000,000	27,040,000,000
Total MBF046 SPOT										0.00	27,000,000,000	27,040,000,000
Total For MBF046										0.00	27,000,000,000	27,040,000,000
MBF04 On 07/06/2019 Spot Bond					0.00000	100.51087				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04 On 14/03/2019 Spot Bond					0.00000	100.21057				0.00	1,000,000,000	500,000,000
Total MBF049 SPOT										0.00	1,000,000,000	500,000,000
Total For MBF049										0.00	1,000,000,000	500,000,000
MBF05 On 17/05/2019 Spot Bond					0.00000	100.56629				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05 On 28/09/2019 Spot Bond					0.00000	102.23139				0.00	0	0
Total MBF053 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF053										0.00	0	0
MBF05 On 27/03/2018 Spot Bond					0.00000	101.52753				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	101.86633				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBF05 On 28/08/2018 Spot Bond					0.00000	100.13299				0.00	0	0
Total MBF056 SPOT										0.00	0	0
Total For MBF056										0.00	0	0
MBF05 On 28/08/2020 Spot Bond					0.00000	100.16155				0.00	1,988,000,000	994,000,000
Total MBF057 SPOT										0.00	1,988,000,000	994,000,000
Total For MBF057										0.00	1,988,000,000	994,000,000
MBP03 On 12/09/2019 Spot Bond					0.00000	99.86754				0.00	0	0
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0
MBP03 On 11/04/2020 Spot Bond					0.00000	101.25441				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03 On 26/05/2020 Spot Bond					0.00000	100.18451				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	100.75597				0.00	0	0
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP03 On 23/02/2021 Spot Bond					0.00000	100.25502				0.00	0	0
Total MBP039 SPOT										0.00	0	0
Total For MBP039										0.00	0	0
MBP04 On 23/02/2023 Spot Bond					0.00000	100.25945				0.00	0	0
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0
MBP34 On 29/04/2018 Spot Bond					0.00000	100.83689				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			7.91500	104.67763	7.91500	104.65530				0.00	0	48,283,200
Total MBSA01 SPOT										0.00	0	48,283,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBSA01									0.00	0	48,283,200
MBSA0 On 16/04/2019 Spot Bond			8.00000	104.58812	8.00000	104.56558			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			7.96500	104.46135	7.96500	104.43893			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	103.47683	8.91000	103.45205			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	101.42551			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	101.47974			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			7.93500	102.66300	7.93500	102.64093			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			8.86500	105.31473	8.86500	105.28950			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	101.75908			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			8.72000	8.72000	8.72000	104.34148			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	102.03652			0.00	0	0
Total MMF101 SPOT									0.00	0	0
Total For MMF101									0.00	0	0
MMF20 On 15/12/2024 Spot Bond					0.00000	102.20238			0.00	0	0
Total MMF201 SPOT									0.00	0	0
Total For MMF201									0.00	0	0
MMF30 On 15/12/2024 Spot Bond					0.00000	102.81020			0.00	0	0
Total MMF301 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MMF301										0.00	0	0
MMF40 On 15/12/2024 Spot Bond					0.00000	102.81020				0.00	0	0
Total MMF401 SPOT										0.00	0	0
Total For MMF401										0.00	0	0
MMIG0 On 17/03/2019 Spot Bond					0.00000	101.57554				0.00	0	6,800,000,000
Total MMIG01 SPOT										0.00	0	6,800,000,000
Total For MMIG01										0.00	0	6,800,000,000
MMIG0 On 17/03/2021 Spot Bond			9.02500	9.02500	9.02500	107.42498				0.00	0	700,000,000
Total MMIG02 SPOT										0.00	0	700,000,000
Total For MMIG02										0.00	0	700,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	100.13146				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			10.92500	10.92500	10.92500	102.54753				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			9.63000	9.63000	9.63000	105.00605				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.41257				0.00	0	0
Total MMIG06 SPOT										0.00	0	0
Total For MMIG06										0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	101.58162				0.00	0	500,000,000
Total MTN06 SPOT										0.00	0	500,000,000
Total For MTN06										0.00	0	500,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	101.27036				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	101.33506				0.00	0	0
Total MTN08 SPOT										0.00	0	0
Total For MTN08										0.00	0	0
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN08U SPOT										0.00	0	0
Total For MTN08U										0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	101.51415				0.00	0	0
Total MTN09 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MTN09										0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	101.40101				0.00	0	0
Total MTN10 SPOT										0.00	0	0
Total For MTN10										0.00	0	0
MTNC1 On 15/05/2018 Spot Bond					0.00000	100.48023				0.00	0	0
Total MTNC19 SPOT										0.00	0	0
Total For MTNC19										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	100.77310				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	102.03701				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond					0.00000	110.66911				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5G23U SPOT										0.00	0	0
Total For N5G23U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.13000	99.17564	9.13000	99.15118				0.00	0	9,097,312,400
Total NAM01 SPOT										0.00	0	9,097,312,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NAM01									0.00	0	9,097,312,400
NAM02 On 29/06/2020 Spot Bond			8.44000	104.15121	8.44000	104.12756			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			9.08000	105.04273	9.08000	105.01696			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			9.92500	104.25108	9.92500	104.22319			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			7.92500	104.81549	7.92500	104.79299			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			8.76500	105.98028	8.76500	105.95516			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	104.37236	9.38000	104.34594			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			8.88000	108.44095	8.88000	108.41493			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			8.24000	104.38646	8.24000	104.77445			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			8.79000	100.57195	8.79000	100.54805			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			8.99500	102.84829	8.99500	102.82330			0.00	0	860,000,000
Total NBK16A SPOT									0.00	0	860,000,000
Total For NBK16A									0.00	0	860,000,000
NBK17/ On 22/04/2026 Spot Bond			9.36500	106.97347	9.36500	106.94657			0.00	0	1,220,000,000
Total NBK17A SPOT									0.00	0	1,220,000,000
Total For NBK17A									0.00	0	1,220,000,000
NBK18/ On 01/06/2020 Spot Bond			8.19500	104.55554	8.19500	104.53247			0.00	0	510,000,000
Total NBK18A SPOT									0.00	0	510,000,000

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 NBK18A										0.00	0	510,000,000
NBK19, On 01/06/2022 Spot Bond			8.94000	104.94039	8.94000	104.91518				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			9.27500	108.85725	9.27500	108.83014				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20I On 25/06/2021 Spot Bond					0.00000	100.04947				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			9.55500	107.85951	9.55500	107.83170				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			9.22000	106.16165	9.22000	106.13521				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK23, On 19/11/2025 Spot Bond			9.22500	111.08337	9.22500	111.05570				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	100.61679				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			9.52500	112.03290	9.52500	112.00411				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	100.53591				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25, On 17/02/2023 Spot Bond			9.12000	9.12000	9.12000	106.52004				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond					0.00000	100.50949				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	15.22234	100.00000	15.18827				0.00	0	0
Total NBK26A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	103.39764			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27I On 10/05/2026 Spot Bond			9.47500	112.95964	9.47500	112.93076			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK27I On 01/06/2018 Spot Bond					0.00000	100.18144			0.00	800,000,000	400,000,000
Total NBK27B SPOT									0.00	800,000,000	400,000,000
Total For NBK27B									0.00	800,000,000	400,000,000
NBK28I On 02/08/2023 Spot Bond			9.13000	104.58751	9.13000	104.56172			0.00	0	0
Total NBK28A SPOT									0.00	0	0
Total For NBK28A									0.00	0	0
NBK28I On 19/11/2020 Spot Bond					0.00000	100.36234			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29I On 31/07/2026 Spot Bond			9.42500	107.14186	9.42500	107.11460			0.00	0	0
Total NBK29A SPOT									0.00	0	0
Total For NBK29A									0.00	0	0
NBK29I On 18/02/2019 Spot Bond					0.00000	100.67991			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0
NBK30I On 20/02/2024 Spot Bond			8.92000	103.48094	8.92000	103.45600			0.00	0	0
Total NBK30A SPOT									0.00	0	0
Total For NBK30A									0.00	0	0
NBK30I On 18/02/2021 Spot Bond					0.00000	101.65074			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	100.36837			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK32I On 26/02/2019 Spot Bond					0.00000	100.18982			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	101.06027			0.00	0	500,000,000
Total NBK33B SPOT									0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK33B										0.00	0	500,000,000
NBK34I On 10/05/2021 Spot Bond					0.00000	101.74346				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	102.80732				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	103.68568				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK37I On 02/08/2019 Spot Bond					0.00000	101.02669				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	101.97168				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			7.51500	105.35863	7.51500	105.33716				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	37.47653	100.00000	37.39267				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			10.70000	10.70000	10.70000	50.88263				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	100.88344				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond					0.00000	100.67100				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	100.81752				0.00	0	278,000,000
Total NBK42B SPOT										0.00	0	278,000,000
Total For NBK42B										0.00	0	278,000,000
NBK43I On 20/02/2024 Spot Bond					0.00000	101.68989				0.00	0	0
Total NBK43B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK43B										0.00	0	0
NBK44I On 15/02/2021 Spot Bond					0.00000	100.44483				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond					0.00000	100.45762				0.00	0	0
Total NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0
NBK46I On 15/08/2025 Spot Bond					0.00000	100.46785				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	100.48052				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	101.18878				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	101.91458				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			9.87000	108.46793	9.87000	108.43907				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	101.90421				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			9.90500	107.47069	9.90500	107.44200				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	101.91458				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	101.93107				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.95180				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond					0.00000	101.36082				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	101.84049				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond					0.00000	101.38467				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	101.64365				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2018 Spot Bond					0.00000	100.72430				0.00	0	186,400,000
Total NED14 SPOT										0.00	0	186,400,000
Total For NED14										0.00	0	186,400,000
NED15 On 08/04/2019 Spot Bond			8.41500	8.41500	8.41500	106.39795				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2019 Spot Bond					0.00000	102.66723				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2019 Spot Bond					0.00000	101.37198				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	101.34477				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	104.54893				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			9.92000	104.77469	9.92000	104.74667				0.00	0	3,030,000,000
Total NED20 SPOT										0.00	0	3,030,000,000
Total For NED20										0.00	0	3,030,000,000
NEDT1 On 21/05/2021 Spot Bond					0.00000	102.44418				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	102.50330				0.00	0	200,000,000
Total NEDT1B SPOT										0.00	0	200,000,000
Total For NEDT1B										0.00	0	200,000,000
NET51 On 16/11/2018 Spot Bond					0.00000	100.41441				0.00	0	0
Total NET51 SPOT										0.00	0	0
Total For NET51										0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	105.47627				0.00	0	2,000,000,000
Total NGL01 SPOT										0.00	0	2,000,000,000
Total For NGL01										0.00	0	2,000,000,000
NGL02 On 15/03/2022 Spot Bond					0.00000	103.18222				0.00	0	0
Total NGL02 SPOT										0.00	0	0
Total For NGL02										0.00	0	0
NGL03 On 26/05/2022 Spot Bond					0.00000	100.23926				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGLT1 On 01/07/2022 Spot Bond					0.00000	102.22047				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	105.25300	10.00000	105.22600				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	104.23745	13.50000	104.19984				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/06/2019 Spot Bond					0.00000	99.90946				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			3.23000	3.23000	3.23000	124.42956				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			3.62000	3.62000	3.62000	121.39132				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			3.75000	3.75000	3.75000	168.95594				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			4.06000	164.57379	4.06000	164.53018				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			4.16000	78.17585	4.16000	100.11348				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			7.77000	104.44802	7.77000	104.42602				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			8.40000	8.40000	8.40000	104.42499				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2018 Spot Bond					0.00000	100.27267				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2018 Spot Bond					0.00000	100.26343				0.00	1,200,000,000	600,000,000
Total NQ1A19 SPOT										0.00	1,200,000,000	600,000,000
Total For NQ1A19										0.00	1,200,000,000	600,000,000
NQ1A2 On 22/05/2019 Spot Bond					0.00000	100.28071				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond					0.00000	100.27520				0.00	0	0
Total NQ1A23 SPOT										0.00	0	0
Total For NQ1A23										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	100.29292				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.30057				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond					0.00000	100.27520				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			8.60000	8.60000	8.60000	104.42203				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2018 Spot Bond					0.00000	100.29204				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.30002				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B1 On 22/05/2018 Spot Bond					0.00000	100.28168				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			8.80000	8.80000	8.80000	104.41911				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond					0.00000	100.28491				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	100.31391				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond					0.00000	100.29689				0.00	0	0
Total NQ1C19 SPOT										0.00	0	0
Total For NQ1C19										0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	100.34614				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2018 Spot Bond					0.00000	100.29139				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NQF1D On 22/05/2019 Spot Bond					0.00000	100.32119				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA01: On 30/11/2018 Spot Bond			7.69500	106.42499	7.69500	106.40292				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			8.74000	117.44843	8.74000	117.42068				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			3.33000	180.31333	3.33000	180.26910				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			10.62500	113.48467	10.62500	113.45240				0.00	0	6,040,000,000
Total NRA028 SPOT										0.00	0	6,040,000,000
Total For NRA028										0.00	0	6,040,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	15.21958	100.00000	15.18571				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NSN96: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN96U SPOT										0.00	0	0
Total For NSN96U										0.00	0	0
NTC16 On 22/03/2018 Spot Bond					0.00000	101.83629				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC18 On 27/02/2019 Spot Bond					0.00000	100.49446				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	100.90036				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NTC20 On 27/07/2020 Spot Bond					0.00000	101.34966				0.00	0	200,000,000
Total NTC20 SPOT										0.00	0	200,000,000
Total For NTC20										0.00	0	200,000,000
NTC21 On 24/03/2022 Spot Bond					0.00000	102.04675				0.00	0	0
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
NTC22 On 15/02/2021 Spot Bond					0.00000	100.46272				0.00	0	0
Total NTC22 SPOT										0.00	0	0
Total For NTC22										0.00	0	0
NTC23 On 15/02/2023 Spot Bond					0.00000	100.47295				0.00	0	0
Total NTC23 SPOT										0.00	0	0
Total For NTC23										0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	100.30859				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	101.29631				0.00	0	15,800,000,000
Total OML02 SPOT										0.00	0	15,800,000,000
Total For OML02										0.00	0	15,800,000,000
OML03 On 27/11/2019 Spot Bond			8.92000	103.05617	8.92000	103.03132				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	102.09434				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			9.27000	9.27000	9.27000	105.41258				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			10.06000	105.65487	10.06000	105.62624				0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			10.97500	105.00895	10.97500	104.97796				0.00	0	1,000,000,000
Total OML07 SPOT										0.00	0	1,000,000,000
Total For OML07										0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	100.97594				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			10.05000	102.82232	10.05000	102.79447				0.00	0	1,000,000,000
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			10.97500	101.67333	10.97500	101.64332				0.00	0	870,000,000
Total OML10 SPOT										0.00	0	870,000,000
Total For OML10										0.00	0	870,000,000
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLS1U SPOT										0.00	0	0
Total For PBLS1U										0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	105.25300	10.00000	105.22600				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM34 On 07/03/2018 Spot Bond					0.00000	99.97792				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	100.68499				0.00	0	0
Total PMM36 SPOT										0.00	0	0
Total For PMM36										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	99.86105				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM39 On 04/09/2018 Spot Bond					0.00000	100.02147				0.00	0	0
Total PMM39 SPOT										0.00	0	0
Total For PMM39										0.00	0	0
PMM40 On 04/09/2018 Spot Bond					0.00000	100.02147				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	100.59485				0.00	0	0
Total PMM41 SPOT										0.00	0	0
Total For PMM41										0.00	0	0
PMM42 On 28/05/2018 Spot Bond					0.00000	100.13114				0.00	0	0
Total PMM42 SPOT										0.00	0	0
Total For PMM42										0.00	0	0
PPC00: On 31/12/2018 Spot Bond					0.00000	99.66378				0.00	0	82,270,000
Total PPC002 SPOT										0.00	0	82,270,000
Total For PPC002										0.00	0	82,270,000
PPC00: On 31/10/2019 Spot Bond					0.00000	98.52293				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	100.31999				0.00	0	0
Total PRE2A1 SPOT										0.00	0	0
Total For PRE2A1										0.00	0	0
PRE2A: On 20/02/2022 Spot Bond					0.00000	100.33502				0.00	0	0
Total PRE2A2 SPOT										0.00	0	0
Total For PRE2A2										0.00	0	0
PRE2A: On 20/02/2022 Spot Bond					0.00000	100.34816				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	100.37441			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	100.37816			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	100.38191			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			8.17000	116.57961	8.12500	116.85883			382,393,286,856,000.00	2,005,188,896,800	2,369,652,363,500
Total R186 SPOT									12,393,286,856,000.00	005,188,896,800	369,652,363,500
Total For R186									12,393,286,856,000.00	005,188,896,800	369,652,363,500
R197 On 07/12/2023 Spot Bond			2.15000	302.44212	2.13000	302.67849			115,517,255,400,000.00	53,728,956,000	91,121,343,900
Total R197 SPOT									15,517,255,400,000.00	53,728,956,000	91,121,343,900
Total For R197									15,517,255,400,000.00	53,728,956,000	91,121,343,900
R202 On 07/12/2033 Spot Bond			2.82000	233.41458	2.73500	235.79015			6,546,563,730,000.00	2,321,476,500	180,561,337,000
Total R202 SPOT									6,546,563,730,000.00	2,321,476,500	180,561,337,000
Total For R202									6,546,563,730,000.00	2,321,476,500	180,561,337,000
R203 On 28/02/2023 Spot Bond			7.52000	101.08584	7.48000	101.23042			251,901,612,096,000.00	33,497,554,800	411,549,661,800
Total R203 SPOT									1,901,612,096,000.00	33,497,554,800	411,549,661,800
Total For R203									1,901,612,096,000.00	33,497,554,800	411,549,661,800
R2030 On 31/01/2030 Spot Bond			8.58000	96.48734	8.58000	96.46496			553,989,459,304,000.00	647,318,118,800	581,904,068,900
Total R2030 SPOT									3,989,459,304,000.00	647,318,118,800	581,904,068,900
Total For R2030									3,989,459,304,000.00	647,318,118,800	581,904,068,900
R2032 On 31/03/2032 Spot Bond			8.79000	99.25942	8.79000	99.23597			458,281,571,418,000.00	734,730,554,200	580,769,301,871
Total R2032 SPOT									8,281,571,418,000.00	734,730,554,200	580,769,301,871
Total For R2032									8,281,571,418,000.00	734,730,554,200	580,769,301,871
R2035 On 28/02/2035 Spot Bond			8.94500	99.55982	8.94500	99.53614			209,142,979,949,000.00	358,763,888,200	510,270,124,600
Total R2035 SPOT									19,142,979,949,000.00	358,763,888,200	510,270,124,600
Total For R2035									19,142,979,949,000.00	358,763,888,200	510,270,124,600
R2037 On 31/01/2037 Spot Bond			9.04500	95.91350	9.04500	95.89006			591,909,953,596,000.00	286,557,208,800	438,657,447,500
Total R2037 SPOT									11,909,953,596,000.00	286,557,208,800	438,657,447,500
Total For R2037									11,909,953,596,000.00	286,557,208,800	438,657,447,500
R204 On 21/12/2018 Spot Bond			6.52000	102.77828	6.51500	102.76403			507,379,880,000,000.00	77,819,000,000	134,360,100,000

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 R204 SPOT									17,379,880,000,000.00	77,819,000,000	134,360,100,000
Total For R204									17,379,880,000,000.00	77,819,000,000	134,360,100,000
R2040 On 31/01/2040 Spot Bond			9.09500	99.95898	9.09500	99.93443			291,134,259,989,000.00	141,960,886,200	624,177,217,000
Total R2040 SPOT									11,134,259,989,000.00	141,960,886,200	624,177,217,000
Total For R2040									11,134,259,989,000.00	141,960,886,200	624,177,217,000
R2044 On 31/01/2044 Spot Bond			9.13500	97.03301	9.13500	97.00907			072,203,095,185,000.00	336,311,231,000	861,380,530,300
Total R2044 SPOT									2,203,095,185,000.00	336,311,231,000	861,380,530,300
Total For R2044									2,203,095,185,000.00	336,311,231,000	861,380,530,300
R2048 On 28/02/2048 Spot Bond			9.11500	96.43518	9.11500	96.41183			078,600,517,220,000.00	666,878,828,000	1,340,053,988,500
Total R2048 SPOT									8,600,517,220,000.00	666,878,828,000	340,053,988,500
Total For R2048									8,600,517,220,000.00	666,878,828,000	340,053,988,500
R207 On 15/01/2020 Spot Bond			6.74000	101.88663	6.72000	101.90267			462,989,521,876,000.00	68,692,807,400	238,106,143,600
Total R207 SPOT									2,989,521,876,000.00	68,692,807,400	238,106,143,600
Total For R207									2,989,521,876,000.00	68,692,807,400	238,106,143,600
R208 On 31/03/2021 Spot Bond			7.07000	102.05482	7.04000	102.11645			275,102,155,720,000.00	38,911,196,000	282,919,255,400
Total R208 SPOT									5,102,155,720,000.00	38,911,196,000	282,919,255,400
Total For R208									5,102,155,720,000.00	38,911,196,000	282,919,255,400
R209 On 31/03/2036 Spot Bond			9.02000	78.23372	8.94500	78.75768			767,881,773,040,000.00	417,725,252,000	773,498,365,700
Total R209 SPOT									7,881,773,040,000.00	417,725,252,000	773,498,365,700
Total For R209									7,881,773,040,000.00	417,725,252,000	773,498,365,700
R210 On 31/03/2028 Spot Bond			2.55000	187.47593	2.50000	188.25287			111,402,260,040,000.00	43,687,160,800	90,627,270,000
Total R210 SPOT									11,402,260,040,000.00	43,687,160,800	90,627,270,000
Total For R210									11,402,260,040,000.00	43,687,160,800	90,627,270,000
R212 On 31/01/2022 Spot Bond			2.00000	153.44987	1.99000	153.47428			298,305,730,000,000.00	149,152,865,000	189,044,636,900
Total R212 SPOT									18,305,730,000,000.00	149,152,865,000	189,044,636,900
Total For R212									18,305,730,000,000.00	149,152,865,000	189,044,636,900
R213 On 28/02/2031 Spot Bond			8.72500	86.88455	8.67500	87.21400			303,015,879,257,500.00	263,955,974,700	467,055,811,300
Total R213 SPOT									13,015,879,257,500.00	263,955,974,700	467,055,811,300
Total For R213									13,015,879,257,500.00	263,955,974,700	467,055,811,300
R214 On 28/02/2041 Spot Bond			9.07000	75.47579	9.07000	75.45760			737,809,991,305,000.00	632,614,111,500	704,814,315,300
Total R214 SPOT									17,809,991,305,000.00	632,614,111,500	704,814,315,300
Total For R214									17,809,991,305,000.00	632,614,111,500	704,814,315,300
RCG01 On 24/10/2019 Spot Bond					0.00000	101.38299			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond					0.00000	101.66247			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
RDF02I On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03I On 04/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
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	99.87812				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	101.13410				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond					0.00000	102.75234				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	101.81874				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.64597				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.09141				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	102.07237				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	101.69855				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	100.17034				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFC3 On 04/06/2018 Spot Bond					0.00000	100.02070				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	100.81757				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	101.58896				0.00	0	0
Total RDFC40 SPOT										0.00	0	0
Total For RDFC40										0.00	0	0
RDFC4 On 05/10/2018 Spot Bond					0.00000	101.35287				0.00	0	0
Total RDFC41 SPOT										0.00	0	0
Total For RDFC41										0.00	0	0
REB01 On 21/05/2018 Spot Bond					0.00000	100.34663				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REB01 On 21/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB01/JIBAR SPOT										0.00	0	0
Total For REB01/JIBAR										0.00	0	0
REB02 On 21/05/2018 Spot Bond					0.00000	100.33145				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total REB02 SPOT										0.00	0	0
Total For REB02										0.00	0	0
REBC0 On 17/05/2018 Spot Bond					0.00000	100.33063				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	101.92863				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RED20 On 05/04/2019 Spot Bond					0.00000	102.03429				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20 On 05/04/2019 Spot Bond					0.00000	102.44887				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	102.00927				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20 On 05/07/2020 Spot Bond					0.00000	102.25321				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	102.49473				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	100.27670				0.00	0	0
Total RED401 SPOT										0.00	0	0
Total For RED401										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	100.03066				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RES01 On 02/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02 On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03I 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
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES30 On 07/03/2021 Spot Bond					0.00000	99.81978				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES34 On 25/08/2019 Spot Bond					0.00000	100.52925				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	100.20251				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	101.38366				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	101.03760				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES39I On 03/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES39U SPOT										0.00	0	0
Total For RES39U										0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	101.22960				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	100.14455				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total RES42U SPOT									10,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For RES42U									10,000,000,000,000.00	50,000,000,000	50,000,000,000	
RMBI0€ On 24/07/2038 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 RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.56000	107.52724	8.56000	107.50248				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			9.16000	103.78661	9.16000	103.76107				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			10.38500	101.52172	10.38500	101.49349				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	105.25300	10.00000	105.22600				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	99.80690				0.00	200,000,000	100,000,000
Total SBK16 SPOT										0.00	200,000,000	100,000,000
Total For SBK16										0.00	200,000,000	100,000,000
SBK17 On 30/07/2019 Spot Bond					0.00000	101.69327				0.00	0	0
Total SBK17 SPOT										0.00	0	0
Total For SBK17										0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	102.36875				0.00	0	4,174,700,000
Total SBK18 SPOT										0.00	0	4,174,700,000
Total For SBK18										0.00	0	4,174,700,000
SBK19 On 24/10/2019 Spot Bond					0.00000	101.06523				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK20 On 02/12/2019 Spot Bond					0.00000	102.50538				0.00	0	546,127,900
Total SBK20 SPOT										0.00	0	546,127,900
Total For SBK20										0.00	0	546,127,900
SBK21 On 28/01/2020 Spot Bond					0.00000	101.72689				0.00	0	0
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	102.06744				0.00	252,000,000	2,116,000,000
Total SBK22 SPOT										0.00	252,000,000	2,116,000,000
Total For SBK22										0.00	252,000,000	2,116,000,000
SBK23 On 28/05/2022 Spot Bond			10.28000	107.42587	10.28000	107.39612				0.00	0	2,050,000,000

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 SBK23 SPOT									0.00	0	2,050,000,000
Total For SBK23									0.00	0	2,050,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	102.73140			0.00	0	1,000,000,000
Total SBK24 SPOT									0.00	0	1,000,000,000
Total For SBK24									0.00	0	1,000,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	105.41096			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			9.84000	110.81468	9.84000	110.78545			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			7.51500	103.47564	7.51500	103.45449		1,503,000,000,000.00		200,000,000	2,860,000,000
Total SBK9 SPOT								1,503,000,000,000.00		200,000,000	2,860,000,000
Total For SBK9								1,503,000,000,000.00		200,000,000	2,860,000,000
SBS16 On 22/09/2018 Spot Bond					0.00000	102.07829			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	102.87206			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			7.92000	108.49204	7.92000	108.46890			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			9.30500	107.28768	9.30500	107.26072			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond					0.00000	102.96734			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	100.91520			0.00	0	120,000,000
Total SBS24 SPOT									0.00	0	120,000,000
Total For SBS24									0.00	0	120,000,000
SBS25 On 24/05/2019 Spot Bond			7.72000	103.81342	7.72000	103.79170			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS25 SPOT										0.00	0	0
Total For SBS25										0.00	0	0
SBS27 On 20/02/2024 Spot Bond			8.73000	106.81010	8.73000	106.78489				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			7.73000	103.14618	7.73000	103.12469				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			9.46500	95.17244	9.46500	95.14813				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS30 On 12/06/2019 Spot Bond					0.00000	99.89794				0.00	0	0
Total SBS30 SPOT										0.00	0	0
Total For SBS30										0.00	0	0
SBS31 On 12/06/2027 Spot Bond			9.54500	103.71127	9.54500	103.68470				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS33 On 19/09/2019 Spot Bond					0.00000	101.79202				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			9.42000	107.97036	9.42000	107.94291				0.00	0	1,450,000,000
Total SBS34 SPOT										0.00	0	1,450,000,000
Total For SBS34										0.00	0	1,450,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	101.20566				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			8.31500	100.21622	8.31500	100.19367				0.00	0	9,410,000,000
Total SBS37 SPOT										0.00	0	9,410,000,000
Total For SBS37										0.00	0	9,410,000,000
SBS38 On 29/01/2025 Spot Bond			9.27500	99.98503	9.27500	99.96000				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			10.06000	98.57625	10.06000	98.54953				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			8.38000	103.30269	8.38000	103.27927				0.00	0	580,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS4 SPOT										0.00	0	580,000,000
Total For SBS4										0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	101.43299				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			8.65000	108.17892	8.65000	108.15362				0.00	0	0
Total SBS41 SPOT										0.00	0	0
Total For SBS41										0.00	0	0
SBS42 On 12/11/2025 Spot Bond			9.19500	111.19010	9.19500	111.16249				0.00	0	120,000,000
Total SBS42 SPOT										0.00	0	120,000,000
Total For SBS42										0.00	0	120,000,000
SBS43 On 12/11/2027 Spot Bond			9.49000	111.71194	9.49000	111.68334				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	100.77168				0.00	0	0
Total SBS44 SPOT										0.00	0	0
Total For SBS44										0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	101.41627				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			8.69500	108.30108	8.69500	108.27562				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	101.65762				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	100.62610				0.00	1,220,000,000	610,000,000
Total SBS48 SPOT										0.00	1,220,000,000	610,000,000
Total For SBS48										0.00	1,220,000,000	610,000,000
SBS49 On 31/01/2022 Spot Bond					0.00000	100.98965				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			8.64000	103.55110	8.64000	103.52691				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			9.16500	9.16500	9.16500	103.63670				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	101.09635				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	100.18921				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	99.86995				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	100.43377				0.00	0	700,000,000
Total SBS55 SPOT										0.00	0	700,000,000
Total For SBS55										0.00	0	700,000,000
SBS56 On 12/06/2022 Spot Bond			8.55500	8.55500	8.55500	103.43037				0.00	0	0
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	100.15009				0.00	0	1,200,000,000
Total SBS57 SPOT										0.00	0	1,200,000,000
Total For SBS57										0.00	0	1,200,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	100.32363				0.00	0	0
Total SBS58 SPOT										0.00	0	0
Total For SBS58										0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	101.29224				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	101.14105				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			3.16000	287.70567	3.16000	287.63643				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			4.13500	4.13500	4.13500	199.38035				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	103.30993				0.00	0	1,400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBT101 SPOT										0.00	0	1,400,000,000
Total For SBT101										0.00	0	1,400,000,000
SBT102 On 30/09/2022 Spot Bond					0.00000	102.32384				0.00	0	0
Total SBT102 SPOT										0.00	0	0
Total For SBT102										0.00	0	0
SBT201 On 13/02/2023 Spot Bond					0.00000	100.66619				0.00	10,000,000,000	5,000,000,000
Total SBT201 SPOT										0.00	10,000,000,000	5,000,000,000
Total For SBT201										0.00	10,000,000,000	5,000,000,000
SGI004 On 20/01/2021 Spot Bond					0.00000	101.91790				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	101.91803				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	101.73783				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	105.25300	10.00000	105.22600				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS34 On 03/11/2022 Spot Bond					0.00000	100.73232				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			7.66000	100.93946	7.66000	100.91898				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	101.67662				0.00	0	5,510,000,000
Total SLI4 SPOT										0.00	0	5,510,000,000
Total For SLI4										0.00	0	5,510,000,000
SLRA1 On 15/08/2019 Spot Bond					0.00000	100.47213				0.00	0	0
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.48473				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.46015				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	100.47300				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	100.49260				0.00	0	0
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.49750				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	100.49845				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	100.50109				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	100.53402				0.00	0	0
Total SLRC1 SPOT										0.00	0	0
Total For SLRC1										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.54443				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	100.52037				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	100.53171				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	103.16351				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			10.03000	10.03000	10.03000	111.48345				0.00	0	1,550,000,000

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 SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	102.47451				0.00	0	3,350,000,000
Total SNT04 SPOT										0.00	0	3,350,000,000
Total For SNT04										0.00	0	3,350,000,000
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.03858				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	100.31379				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA12 On 21/08/2022 Spot Bond					0.00000	100.31964				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond					0.00000	100.31210				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond					0.00000	100.49363				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.31380				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond					0.00000	100.31841				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00 On 09/09/2019 Spot Bond					0.00000	99.92698				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	100.88818				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	101.32387				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSA05 SPOT										0.00	0	0
Total For SSA05										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			8.64000	102.03239	8.64000	102.00869				0.00	0	500,000,000
Total SSA06 SPOT										0.00	0	500,000,000
Total For SSA06										0.00	0	500,000,000
SSN00 On 31/03/2021 Spot Bond			8.61000	98.00163	8.61000	97.97893				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			8.61000	98.00163	8.61000	97.97893				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN01 On 31/01/2025 Spot Bond			3.78500	3.78500	3.78500	120.13107				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			9.62500	107.27496	9.62500	107.24726				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			10.54500	75.36791	10.54500	75.34687				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02 On 21/01/2019 Spot Bond					0.00000	101.06273				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02 On 16/01/2019 Spot Bond					0.00000	101.15881				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	101.74557				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02 On 07/12/2023 Spot Bond					0.00000	99.97283				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	101.94782				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	100.09304				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN034 On 17/11/2020 Spot Bond					0.00000	100.38388				0.00	300,000,000	100,000,000
Total SSN035 SPOT										0.00	300,000,000	100,000,000
Total For SSN035										0.00	300,000,000	100,000,000
SSN035 On 01/06/2021 Spot Bond					0.00000	100.03426				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN037 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	101.01012				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN038 On 13/10/2023 Spot Bond					0.00000	101.24317				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN040 On 13/10/2023 Spot Bond			8.88000	107.85520	8.88000	107.82946				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN041 On 31/01/2038 Spot Bond			4.29000	98.20417	4.29000	98.17748				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN043 On 09/02/2027 Spot Bond					0.00000	100.63772				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN044 On 30/04/2027 Spot Bond					0.00000	100.89073				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN046 On 05/04/2027 Spot Bond					0.00000	101.36719				0.00	0	5,500,000,000
Total SSN047 SPOT										0.00	0	5,500,000,000
Total For SSN047										0.00	0	5,500,000,000
SSN047 On 21/06/2018 Spot Bond					0.00000	105.80677				0.00	0	0
Total SSN048 SPOT										0.00	0	0
Total For SSN048										0.00	0	0
SSN048 On 30/09/2027 Spot Bond					0.00000	103.01325				0.00	0	0
Total SSN049 SPOT										0.00	0	0
Total For SSN049										0.00	0	0
SSN049 On 08/12/2023 Spot Bond			3.16000	3.16000	3.16000	287.63643				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05 On 26/09/2018 Spot Bond					0.00000	103.48333				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	100.90612				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN05 On 26/10/2020 Spot Bond			7.09200	106.07905	7.09200	106.05873				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	100.96942				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	100.72058				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	99.86910				0.00	0	5,000,000,000
Total SSN056 SPOT										0.00	0	5,000,000,000
Total For SSN056										0.00	0	5,000,000,000
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	101.09658				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN05 On 05/10/2022 Spot Bond			100.00000	11.59318	100.00000	11.49549				0.00	0	3,660,000,000
Total SSN059 SPOT										0.00	0	3,660,000,000
Total For SSN059										0.00	0	3,660,000,000
SSN06 On 05/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,000,000,000
Total SSN060 SPOT										0.00	0	1,000,000,000
Total For SSN060										0.00	0	1,000,000,000
SZ25 On 30/09/2025 Spot Bond			9.07500	103.49093	9.07500	103.46569				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A1C On 21/08/2019 Spot Bond					0.00000	100.31035				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/08/2019 Spot Bond					0.00000	100.73101				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			8.37000	101.23309	8.37000	101.21016				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A10 On 21/08/2018 Spot Bond					0.00000	100.58600				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	100.31791				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			8.27000	105.11871	8.27000	105.09518				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond					0.00000	100.29318				0.00	0	0
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond					0.00000	100.36678				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	100.31723				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			8.37000	104.62717	8.37000	104.60348				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 21/08/2018 Spot Bond					0.00000	100.31737				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	100.07398				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			8.32000	103.47233	8.32000	103.44902				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T14A10 On 21/11/2019 Spot Bond					0.00000	100.31555				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	100.32238				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	102.65442	9.15000	102.62905				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	100.28930				0.00	0	0
Total T15OM1 SPOT										0.00	0	0
Total For T15OM1										0.00	0	0
TFS117 On 02/09/2018 Spot Bond					0.00000	100.25261				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS123 On 20/03/2019 Spot Bond					0.00000	101.53090				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	101.52274				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	101.36882				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS139 On 27/05/2019 Spot Bond					0.00000	100.77410				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	101.27977				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	100.88075				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	101.75701				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.81082				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS14€ On 25/04/2018 Spot Bond					0.00000	100.82484				0.00	0	0
Total TFS146 SPOT										0.00	0	0
Total For TFS146										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	101.21738				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.24904				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.79158				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS15C On 16/11/2018 Spot Bond					0.00000	100.40470				0.00	0	0
Total TFS150 SPOT										0.00	0	0
Total For TFS150										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	100.13575				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond					0.00000	101.13800				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	101.14743	8.73000	101.12399				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A5 On 18/07/2018 Spot Bond					0.00000	101.28104				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A€ On 18/07/2018 Spot Bond			8.01500	8.01500	8.01500	101.12442				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A6 On 18/07/2018 Spot Bond					0.00000	101.19847				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2018 Spot Bond					0.00000	101.28488				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2018 Spot Bond					0.00000	101.18134				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2018 Spot Bond					0.00000	101.17624				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2018 Spot Bond					0.00000	101.30744				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2018 Spot Bond					0.00000	101.30234				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2018 Spot Bond					0.00000	101.25778				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2018 Spot Bond					0.00000	101.70393				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2018 Spot Bond					0.00000	101.70901				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2018 Spot Bond					0.00000	101.68363				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond					0.00000	100.30685				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond					0.00000	100.31561				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			8.32000	8.32000	8.32000	101.47245				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond					0.00000	100.31035				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A4 On 21/08/2019 Spot Bond					0.00000	100.32261				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			8.23000	100.74294	8.23000	100.72050				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond					0.00000	100.30860				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	100.32261				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond			8.34000	100.27487	8.34000	100.25224				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond					0.00000	100.33836				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond					0.00000	100.33836				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond					0.00000	100.33836				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond					0.00000	100.33836				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond					0.00000	101.44872				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	101.44872				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	100.36632				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	100.36598				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	100.47951				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	100.46642				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	100.55811				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	100.47743				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond					0.00000	100.30230				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A: On 21/08/2018 Spot Bond					0.00000	100.31001				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	100.65284				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			8.47000	102.20698	8.47000	102.18356				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond					0.00000	100.30265				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A5 On 21/08/2018 Spot Bond					0.00000	100.48944				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A6 On 21/08/2020 Spot Bond					0.00000	99.82061				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond			8.36000	103.13883	8.36000	103.11551				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A8 On 21/08/2018 Spot Bond					0.00000	100.41703				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13A9 On 21/08/2020 Spot Bond					0.00000	100.33826				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond					0.00000	100.33861				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond					0.00000	100.33607				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond					0.00000	100.32922				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond					0.00000	100.33721				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond					0.00000	100.36270				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond					0.00000	100.36549				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond					0.00000	100.35317				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond					0.00000	100.36000				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond					0.00000	100.38187				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13C5 On 21/08/2020 Spot Bond					0.00000	100.47745				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D1 On 21/08/2020 Spot Bond					0.00000	100.47745				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D2 On 21/08/2020 Spot Bond					0.00000	100.47188				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D3 On 21/08/2020 Spot Bond					0.00000	100.46683				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D4 On 21/08/2020 Spot Bond					0.00000	100.48438				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH13D5 On 21/11/2019 Spot Bond					0.00000	100.87144				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A2 On 21/11/2021 Spot Bond					0.00000	100.32726				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A3 On 21/11/2021 Spot Bond			8.58000	107.66575	8.58000	107.64077				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A4 On 21/11/2019 Spot Bond					0.00000	100.79053				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A6 On 21/11/2021 Spot Bond					0.00000	100.82914				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond			8.53000	102.79765	8.53000	105.24989				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A8 On 21/11/2021 Spot Bond					0.00000	100.34851				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond					0.00000	100.33806				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond					0.00000	100.33388				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond					0.00000	100.36591				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond					0.00000	100.35895				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond					0.00000	100.35478				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14C3 On 21/11/2021 Spot Bond					0.00000	100.46993				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D1 On 21/11/2021 Spot Bond					0.00000	100.46266				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D2 On 21/11/2021 Spot Bond					0.00000	100.45263				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH14D3 On 21/11/2020 Spot Bond					0.00000	100.31186				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A1 On 21/11/2022 Spot Bond					0.00000	100.31896				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.61918				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	100.32664				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	100.34303				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	100.44420				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	101.79206				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE9B: On 18/07/2019 Spot Bond					0.00000	101.22720				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C: On 18/07/2019 Spot Bond					0.00000	103.29776				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D: On 18/07/2019 Spot Bond					0.00000	101.74828				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			8.07000	8.07000	8.07000	96.52174				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R: On 22/02/2020 Spot Bond			100.00000	30.23734	100.00000	30.17998				0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	105.25300	10.00000	105.22600				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TL22 On 04/03/2021 Spot Bond					0.00000	100.02184				0.00	0	0
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	100.02232				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			8.67000	101.40154	8.67000	101.37816				0.00	0	0
Total TL24 SPOT										0.00	0	0
Total For TL24										0.00	0	0
TL25 On 04/09/2024 Spot Bond			9.20000	101.85509	9.20000	101.83020				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	100.20449				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	101.67765				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	103.46862				0.00	0	187,500,000
Total TLC03 SPOT										0.00	0	187,500,000
Total For TLC03										0.00	0	187,500,000
TN20 On 17/09/2020 Spot Bond			8.36500	104.49124	8.36500	109.70453				0.00	0	56,305,900,000
Total TN20 SPOT										0.00	0	56,305,900,000
Total For TN20										0.00	0	56,305,900,000
TN20/R On 17/09/2020 Spot Bond			100.00000	21.79232	100.00000	26.86577				0.00	0	0
Total TN20/R208 SPOT										0.00	0	0
Total For TN20/R208										0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TN20U SPOT										0.00	0	0
Total For TN20U										0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	19.10182	100.00000	19.05908				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			9.11000	110.93569	9.11000	110.90839				0.00	0	16,138,200,000
Total TN23 SPOT										0.00	0	16,138,200,000
Total For TN23										0.00	0	16,138,200,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23/R On 06/11/2023 Spot Bond			100.00000	15.06412	100.00000	15.03041			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			9.93500	98.15722	9.93500	98.13093			0.00	0	25,730,000,000
Total TN25 SPOT									0.00	0	25,730,000,000
Total For TN25									0.00	0	25,730,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	10.06089	100.00000	10.03838			0.00	0	0
Total TN25/R186 SPOT									0.00	0	0
Total For TN25/R186									0.00	0	0
TN27 On 14/11/2027 Spot Bond			10.02500	95.88085	10.02500	95.85495		15,037,500,000,000.00	1,500,000,000	2,900,000,000	
Total TN27 SPOT								15,037,500,000,000.00	1,500,000,000	2,900,000,000	
Total For TN27								15,037,500,000,000.00	1,500,000,000	2,900,000,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.49900	100.00000	11.47328			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			10.63000	103.38679	10.63000	103.35737			0.00	0	13,880,000,000
Total TN30 SPOT									0.00	0	13,880,000,000
Total For TN30									0.00	0	13,880,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	123.89340	8.00000	123.86670			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			11.17000	100.94125	11.17000	100.91111			0.00	0	5,900,000,000
Total TN40 SPOT									0.00	0	5,900,000,000
Total For TN40									0.00	0	5,900,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	104.37941	10.75000	104.34938			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TNF18 On 22/08/2018 Spot Bond					0.00000	100.33950			0.00	0	2,804,800
Total TNF18 SPOT									0.00	0	2,804,800
Total For TNF18									0.00	0	2,804,800
TORQ1 On 15/08/2018 Spot Bond					0.00000	100.53711			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	101.78371			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ6 On 15/04/2022 Spot Bond					0.00000	100.61304			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TORQ7 On 15/08/2019 Spot Bond					0.00000	100.46547			0.00	0	0
Total TORQ7 SPOT									0.00	0	0
Total For TORQ7									0.00	0	0
TORQ8 On 15/08/2018 Spot Bond					0.00000	100.47572			0.00	0	0
Total TORQ8 SPOT									0.00	0	0
Total For TORQ8									0.00	0	0
TORQ9 On 15/08/2018 Spot Bond					0.00000	100.49108			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	105.25300	10.00000	105.22600			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0: On 05/04/2018 Spot Bond					0.00000	101.44763			0.00	0	0
Total TPDA03 SPOT									0.00	0	0
Total For TPDA03									0.00	0	0
TPDA0: On 10/04/2019 Spot Bond					0.00000	101.54476			0.00	0	0
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0
TPDA0: On 30/11/2018 Spot Bond					0.00000	100.50252			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			8.54000	104.83020	8.54000	104.80599			0.00	0	0
Total TPDA08 SPOT									0.00	0	0
Total For TPDA08									0.00	0	0
TRA2A On 14/12/2018 Spot Bond					0.00000	99.82330			0.00	0	0
Total TRA2A1 SPOT									0.00	0	0
Total For TRA2A1									0.00	0	0
TRA2A: On 14/12/2020 Spot Bond					0.00000	99.81438			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			8.62000	104.72051	8.62000	104.69623			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2A: On 14/12/2018 Spot Bond					0.00000	99.82308				0.00	0	0
Total TRA2A4 SPOT										0.00	0	0
Total For TRA2A4										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond					0.00000	99.81438				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			8.42000	8.42000	8.42000	105.24346				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond					0.00000	99.77618				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	99.79500				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	99.77244				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	99.76385				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D: On 14/12/2020 Spot Bond					0.00000	99.70823				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	99.70823				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A: On 14/11/2018 Spot Bond					0.00000	100.44604				0.00	0	0
Total TRA3A1 SPOT										0.00	0	0
Total For TRA3A1										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.48629				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.49824				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA3B On 14/11/2022 Spot Bond					0.00000	100.57563				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRAA2 On 14/06/2019 Spot Bond					0.00000	99.82968				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond					0.00000	100.23052				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	99.81131				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2019 Spot Bond					0.00000	101.44894				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2019 Spot Bond					0.00000	101.46319				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	98.90193			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	98.59854			0.00	200,000,000	100,000,000
Total TSP222 SPOT									0.00	200,000,000	100,000,000
Total For TSP222									0.00	200,000,000	100,000,000
TSP224 On 24/05/2018 Spot Bond					0.00000	98.30128			0.00	400,000,000	200,000,000
Total TSP224 SPOT									0.00	400,000,000	200,000,000
Total For TSP224									0.00	400,000,000	200,000,000
TSP226 On 07/06/2018 Spot Bond					0.00000	98.01729			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	97.71104			0.00	0	0
Total TSP227 SPOT									0.00	0	0
Total For TSP227									0.00	0	0
TTO01L On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TTO01U SPOT									0.00	0	0
Total For TTO01U									0.00	0	0
TUHF0 On 26/01/2020 Spot Bond					0.00000	101.12206			0.00	0	0
Total TUHF01 SPOT									0.00	0	0
Total For TUHF01									0.00	0	0
TWC25 On 13/04/2018 Spot Bond					0.00000	101.14792			0.00	0	0
Total TWC257 SPOT									0.00	0	0
Total For TWC257									0.00	0	0
TWC25 On 18/04/2018 Spot Bond					0.00000	101.14792			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	100.98121			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	100.89652			0.00	0	0
Total TWC261 SPOT									0.00	0	0
Total For TWC261									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC26 On 30/04/2018 Spot Bond					0.00000	100.74890			0.00	0	0
Total TWC262 SPOT									0.00	0	0
Total For TWC262									0.00	0	0
TWC26 On 14/05/2018 Spot Bond					0.00000	100.45826			0.00	0	0
Total TWC263 SPOT									0.00	0	0
Total For TWC263									0.00	0	0
TWC26 On 17/05/2018 Spot Bond					0.00000	100.37494			0.00	0	0
Total TWC264 SPOT									0.00	0	0
Total For TWC264									0.00	0	0
TWC26 On 31/05/2018 Spot Bond					0.00000	100.12468			0.00	0	0
Total TWC265 SPOT									0.00	0	0
Total For TWC265									0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.54000	105.73215	8.54000	105.70812			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			10.09500	106.50378	10.09500	106.47480			0.00	0	0
Total UG26 SPOT									0.00	0	0
Total For UG26									0.00	0	0
VCJA1U On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA1U SPOT									0.00	0	0
Total For VCJA1U									0.00	0	0
VCJA2U On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA2U SPOT									0.00	0	0
Total For VCJA2U									0.00	0	0
VCJA3U On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA3U SPOT									0.00	0	0
Total For VCJA3U									0.00	0	0
VCJA4U 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
VCJB1U On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB1U SPOT									0.00	0	0
Total For VCJB1U									0.00	0	0
VCJB2U On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB2U SPOT									0.00	0	0
Total For VCJB2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCJB3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA05U SPOT									0.00	0	0
Total For VJA05U									0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA06U SPOT									0.00	0	0
Total For VJA06U									0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA07U SPOT									0.00	0	0
Total For VJA07U									0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA08U SPOT									0.00	0	0
Total For VJA08U									0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA09U SPOT									0.00	0	0
Total For VJA09U									0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB03U SPOT									0.00	0	0
Total For VJB03U									0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB04U SPOT									0.00	0	0
Total For VJB04U									0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB05U SPOT									0.00	0	0
Total For VJB05U									0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB06U SPOT									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VKC21 On 06/03/2018 Spot Bond					0.00000	103.85555				0.00	0	0
Total VKC21 SPOT										0.00	0	0
Total For VKC21										0.00	0	0
VKC22 On 29/03/2018 Spot Bond					0.00000	101.43750				0.00	0	0
Total VKC22 SPOT										0.00	0	0
Total For VKC22										0.00	0	0
VKC23 On 20/08/2018 Spot Bond					0.00000	100.29533				0.00	0	0
Total VKC23 SPOT										0.00	0	0
Total For VKC23										0.00	0	0
VKC24 On 20/02/2019 Spot Bond					0.00000	100.32392				0.00	0	0
Total VKC24 SPOT										0.00	0	0
Total For VKC24										0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VKE01U SPOT										0.00	0	0
Total For VKE01U										0.00	0	0
VKE05 On 28/03/2018 Spot Bond					0.00000	101.65222				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	100.73687				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	99.95481				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	101.91104				0.00	0	0
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	101.47504				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	101.41561				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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
Total VR715U SPOT									0.00	0	0
Total For VR715U									0.00	0	0
VR716L On 28/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR716U SPOT									0.00	0	0
Total For VR716U									0.00	0	0
VRI712 On 11/12/2018 Spot Bond					0.00000	99.87891			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	101.51769			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			2.57000	2.57000	2.57000	252.34328			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			7.07500	104.66601	7.07500	104.64590			0.00	0	0
Total WSP3 SPOT									0.00	0	0
Total For WSP3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP4 On 28/05/2020 Spot Bond			7.36000	105.75342	7.36000	105.73230			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			7.79000	105.83433	7.79000	105.81199			0.00	0	0
Total WSP5 SPOT									0.00	0	0
Total For WSP5									0.00	0	0
WSP5/I On 28/05/2021 Spot Bond			100.00000	17.88301	100.00000	17.84299			0.00	0	0
Total WSP5/R203 SPOT									0.00	0	0
Total For WSP5/R203									0.00	0	0
Z083 On 30/09/2019 Spot Bond			6.46000	90.53737	6.46000	90.52147			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									68,337,009,938,567,900.00	7,578,544,186,045	133,554,368,895
Total for SPOT :									68,337,009,938,567,900.00	578,544,186,045	133,554,368,895
Total Futures									68 337 009 954 875 400.00	578,544,186,211	133,555,446,190
Total Options									0.00	0	94,528
Grand Total:									68,337,009,954,875,300.00	578,544,186,211	133,555,540,718