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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 06/03/2018

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			10.34476	79.42669	10.49899	78.45263			0.00	0	9,466
ES33	On	02/08/2018			10.42981	80.89579	10.58920	79.90414			0.00	0	0
Total ES33 Future											0.00	0	9,466
ES33	On	03/05/2018	11.21	Call			4,267.11000	4.26711	5,241,170		0.00	0	0
ES33	On	03/05/2018	11.21	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	11.22	Call			4,324.61000	4.32461	5,298,670		0.00	0	0
ES33	On	03/05/2018	11.22	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	11.20	Call			4,209.54000	4.20954	5,183,600		0.00	0	0
ES33	On	03/05/2018	11.20	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/08/2018	11.15	Call			3,345.37000	3.34537	4,337,020		0.00	0	0
ES33	On	02/08/2018	11.15	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/08/2018	11.16	Call			3,403.06000	3.40306	4,394,710		0.00	0	0
ES33	On	02/08/2018	11.16	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/08/2018	11.14	Call			3,287.62000	3.28762	4,279,270		0.00	0	0
ES33	On	02/08/2018	11.14	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option											0.00	0	0
Total For ES33											0.00	0	9,466

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			10.47486	83.07375	10.63933	81.86385			0.00	0	7,957
ES42	On	02/08/2018	Bond Future			10.55594	84.61012	10.72573	83.37827			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			132.94311	132.94311	132.60192	132.60192			0.00	0	1,033
I2025	On	02/08/2018	Bond Future			134.02792	134.02792	133.68189	133.68189			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			608.08000	0.60808	266,890		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			618.08000	0.61808	276,890		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			598.08000	0.59808	256,890		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			2,978.11000	2.97811	2,632,080		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			2,988.11000	2.98811	2,642,080		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			2,968.11000	2.96811	2,622,080		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			100.12974	100.12974	100.12721	100.12721			0.00	0	1,370
I2029	On	02/08/2018	Bond Future			101.98647	101.98647	101.98493	101.98493			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			103.22728	103.22728	103.48930	103.48930			0.00	0	6,055
I2033	On	02/08/2018	Bond Future			105.14144	105.14144	105.40954	105.40954			0.00	0	0
Total I2033 Future												0.00	0	6,055
I2033	On	03/05/2018	Bond Future	107.70	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Put			4,210.70000	4.21070	4,472,720		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Put			4,220.70000	4.22070	4,482,720		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Put			4,200.70000	4.20070	4,462,720		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			4,520.46000	4.52046	4,788,560		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Put			4,530.46000	4.53046	4,798,560		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.92	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033	On	02/08/2018	Bond Future	109.92	Put			4,510.46000	4.51046	4,778,560		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			124.78313	124.78313	124.77945	124.77945			0.00	0	8,991
I2038	On	02/08/2018	Bond Future			125.54400	125.54400	125.54168	125.54168			0.00	0	0
Total I2038 Future												0.00	0	8,991
I2038	On	03/05/2018	Bond Future	132.29	Put			7,510.55000	7.51055	7,506,870		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			7,490.55000	7.49055	7,486,870		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			7,500.55000	7.50055	7,496,870		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			8,998.32000	8.99832	8,996,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Put			9,008.32000	9.00832	9,006,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Put			8,988.32000	8.98832	8,986,000		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			117.28104	117.28104	117.27738	117.27738			0.00	0	10,874
I2046	On	02/08/2018	Bond Future			119.45573	119.45573	119.45343	119.45343			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			10,662.62000	10.66262	10,658,960		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			10,672.62000	10.67262	10,668,960		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			10,652.62000	10.65262	10,648,960		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.78	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.78	Put			9,326.57000	9.32657	9,324,270		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Put			9,336.57000	9.33657	9,334,270		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			9,316.57000	9.31657	9,314,270		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			124.53541	124.53541	124.53168	124.53168			0.00	0	9,788
I2050	On	02/08/2018	Bond Future			125.11199	125.11199	125.10930	125.10930			0.00	0	0

Contract 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			11,088.32000	11.08832	11,084,590		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Put			11,098.32000	11.09832	11,094,590		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Put			11,078.32000	11.07832	11,074,590		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.53	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.53	Put			12,420.70000	12.42070	12,418,010		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.54	Put			12,430.70000	12.43070	12,428,010		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.52	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.52	Put			12,410.70000	12.41070	12,408,010		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			8.09893	118.65524	8.21238	117.89872		6.39	33,698,088.16	284	199,361
R186	On	02/08/2018	Bond Future			8.12548	115.54960	8.24383	114.77962		6.88	0.00	0	191
R186	On	01/11/2018	Bond Future			8.14787	117.71783	8.27152	116.93329		6.85	0.00	0	0
Total R186 Future												33,698,088.16	284	199,552
R186	On	03/05/2018	Bond Future	8.45	Call			2,213.02000	2.21302	2,757,450	6.83	0.00	0	0
R186	On	03/05/2018	Bond Future	8.85	Put			187.34000	0.18734	113,940	7.33	0.00	0	4,745
R186	On	03/05/2018	Bond Future	7.85	Put			2,773.63000	2.77363	2,194,790	6.13	0.00	0	0
R186	On	03/05/2018	Bond Future	7.85	Call			333.96000	0.33396	511,640	6.13	0.00	0	500
R186	On	03/05/2018	Bond Future	8.35	Call			1,768.26000	1.76826	2,259,900	6.70	0.00	0	0
R186	On	03/05/2018	Bond Future	8.35	Put			859.33000	0.85933	594,450	6.70	0.00	0	500
R186	On	03/05/2018	Bond Future	8.45	Put			649.60000	0.64960	437,510	6.83	0.00	0	0
R186	On	03/05/2018	Bond Future	8.69	Call			3,428.90000	3.42890	4,069,800	7.13	0.00	0	0
R186	On	03/05/2018	Bond Future	8.70	Call			3,483.02000	3.48302	4,127,040	7.14	0.00	0	0
R186	On	03/05/2018	Bond Future	8.70	Put			305.04000	0.30504	192,540	7.14	0.00	0	0
R186	On	03/05/2018	Bond Future	8.50	Call			2,450.78000	2.45078	3,018,850	6.89	0.00	0	0
R186	On	03/05/2018	Bond Future	8.50	Put			561.98000	0.56198	373,530	6.89	0.00	0	3,500
R186	On	03/05/2018	Bond Future	8.85	Call			4,319.41000	4.31941	5,002,530	7.33	0.00	0	0
R186	On	03/05/2018	Bond Future	9.30	Call			6,962.38000	6.96238	7,703,790	7.65	0.00	0	1,120
R186	On	03/05/2018	Bond Future	8.40	Put			748.43000	0.74843	510,830	6.76	0.00	0	3,500
R186	On	03/05/2018	Bond Future	8.40	Call			1,985.23000	1.98523	2,504,150	6.76	0.00	0	7
R186	On	03/05/2018	Bond Future	8.00	Put			2,038.65000	2.03865	1,551,450	6.29	0.00	0	0
R186	On	03/05/2018	Bond Future	8.00	Call			617.05000	0.61705	886,370	6.29	0.00	0	7
R186	On	03/05/2018	Bond Future	8.69	Put			314.91000	0.31491	199,290	7.13	0.00	0	0
R186	On	03/05/2018	Bond Future	9.75	Put			2.91000	0.00291	1,300	7.65	0.00	0	3,200
R186	On	03/05/2018	Bond Future	9.72	Call			9,460.27000	9.46027	10,214,890	7.65	0.00	0	0

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R186	On	03/05/2018	Bond Future	9.72	Put			3.47000	0.00347	1,570	7.65	0.00	0	10,640
R186	On	03/05/2018	Bond Future	9.19	Put			53.98000	0.05398	30,010	7.65	0.00	0	0
R186	On	03/05/2018	Bond Future	9.19	Call			6,308.83000	6.30883	7,041,380	7.65	0.00	0	0
R186	On	03/05/2018	Bond Future	9.30	Put			32.39000	0.03239	17,280	7.65	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			143.45000	0.14345	85,610	7.43	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			4,664.13000	4.66413	5,359,210	7.41	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			153.46000	0.15346	92,020	7.41	0.00	0	0
R186	On	03/05/2018	Bond Future	10.14	Call			11,905.12000	11.90512	12,661,500	7.65	0.00	0	0
R186	On	03/05/2018	Bond Future	10.14	Put			0.23000	0.00023	0,090	7.65	0.00	0	0
R186	On	03/05/2018	Bond Future	9.75	Call			9,637.15000	9.63715	10,392,060	7.65	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			4,721.94000	4.72194	5,418,860	7.42	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			148.34000	0.14834	88,740	7.42	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			4,779.94000	4.77994	5,478,620	7.43	0.00	0	0
R186	On	02/08/2018	Bond Future	8.47	Call			2,894.78000	2.89478	3,385,350	7.16	0.00	0	0
R186	On	02/08/2018	Bond Future	8.47	Put			1,442.11000	1.44211	1,162,700	7.16	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Call			2,935.96000	2.93596	3,429,910	7.17	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Put			1,419.63000	1.41963	1,143,600	7.17	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Put			2,014.42000	2.01442	1,654,960	6.93	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Call			2,054.38000	2.05438	2,464,900	6.93	0.00	0	1,470
R186	On	02/08/2018	Bond Future	8.46	Call			2,853.58000	2.85358	3,340,760	7.15	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Put			1,464.62000	1.46462	1,181,820	7.15	0.00	0	0
R186	On	02/08/2018	Bond Future	7.50	Put			5,309.15000	5.30915	4,667,050	6.26	0.00	0	0
R186	On	02/08/2018	Bond Future	7.50	Call			354.56000	0.35456	482,440	6.26	0.00	0	1,470
R186	On	01/11/2018	Bond Future	8.46	Put			2,119.81000	2.11981	1,803,740	7.08	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Call			3,302.16000	3.30216	3,770,630	7.08	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.52	Call			3,533.76000	3.53376	4,018,540	7.13	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Put			1,978.41000	1.97841	1,678,650	7.13	0.00	0	0
R186	On	01/11/2018	Bond Future	8.53	Put			1,955.77000	1.95577	1,658,680	7.14	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Call			3,612.68000	3.61268	4,102,780	7.15	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Call			6,260.05000	6.26005	6,880,850	7.69	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Put			1,933.36000	1.93336	1,638,920	7.15	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Put			944.02000	0.94402	780,280	7.69	0.00	0	5,000
R186	On	01/11/2018	Bond Future	7.96	Put			3,669.75000	3.66975	3,203,310	6.68	0.00	0	0
R186	On	01/11/2018	Bond Future	7.96	Call			1,679.59000	1.67959	1,997,690	6.68	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.53	Call			3,573.13000	3.57313	4,060,580	7.14	0.00	0	0
Total R186 Option												0.00	0	45,659
Total For R186												33,698,088.16	284	245,211
R197	On	03/05/2018	Bond Future			306.07876	306.07876	306.07553	306.07553			0.00	0	2,388
Total R197 Future												0.00	0	2,388
R197	On	03/05/2018	Bond Future	304.45	Call			1,625.53000	1.62553	1,628,760		0.00	0	0

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			1,615.53000	1.61553	1,618,760		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			1,635.53000	1.63553	1,638,760		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			236.05966	236.05966	236.34036	236.34036		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			15.86000	0.01586	12,340	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			11,155.50000	11.15550	11,432,680	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Call			15.76000	0.01576	12,260	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			11,165.40000	11.16540	11,442,600	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			15.95000	0.01595	12,420	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			11,145.59000	11.14559	11,422,760	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			7.43281	102.70046	7.54199	102.26299		4.03	881,478,048.18	8,583	73,515
Total R2023 Future												881,478,048.18	8,583	73,515
R2023	On	03/05/2018	Bond Future	8.28	Call			2,944.15000	2.94415	3,360,300	4.57	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			46.81000	0.04681	25,490	4.57	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			2,980.76000	2.98076	3,397,710	4.58	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			44.87000	0.04487	24,350	4.58	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			2,907.64000	2.90764	3,322,940	4.56	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			48.87000	0.04887	26,700	4.56	0.00	0	0
R2023	On	03/05/2018	Bond Future	9.19	Call			6,331.17000	6.33117	6,768,530	4.72	0.00	0	0
R2023	On	03/05/2018	Bond Future	9.19	Put			0.18000	0.00018	0,070	4.72	0.00	0	2,500
Total R2023 Option												0.00	0	2,500
Total For R2023												881,478,048.18	8,583	76,015
R2030	On	03/05/2018	Bond Future			8.55047	98.09560	8.67874	97.18832		8.61	0.00	0	90,536
R2030	On	02/08/2018	Bond Future			8.58879	95.90426	8.72153	94.98072		9.32	0.00	0	127
Total R2030 Future												0.00	0	90,663
R2030	On	03/05/2018	Bond Future	9.51	Call			5,732.40000	5.73240	6,585,370	10.16	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Put			125.02000	0.12502	70,710	10.16	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Call			5,611.09000	5.61109	6,460,810	10.13	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Put			133.28000	0.13328	75,720	10.13	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Call			5,671.72000	5.67172	6,523,090	10.14	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Put			129.09000	0.12909	73,180	10.14	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Call			5,690.64000	5.69064	6,437,110	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			765.93000	0.76593	588,860	10.53	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Call			5,742.95000	5.74295	6,491,790	10.55	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.91	Put			1,764.01000	1.76401	1,413,330	9.76	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.91	Call			3,054.82000	3.05482	3,627,680	9.76	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.50	Call			5,900.57000	5.90057	6,656,370	10.59	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Put			753.95000	0.75395	579,250	10.55	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Call			5,638.45000	5.63845	6,382,520	10.52	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.50	Put			719.08000	0.71908	551,340	10.59	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.45	Put			778.08000	0.77808	598,610	10.52	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Put			3,070.04000	3.07004	2,545,820	9.21	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Call			1,592.60000	1.59260	1,991,920	9.21	0.00	0	7,850
Total R2030 Option												0.00	0	23,550
Total For R2030												0.00	0	114,213
R2032	On	03/05/2018	Bond Future			8.76119	96.77963	8.88928	95.79778		9.75	0.00	0	61,957
R2032	On	02/08/2018	Bond Future			8.79989	98.56961	8.93205	97.57007		10.10	0.00	0	2
Total R2032 Future												0.00	0	61,959
R2032	On	03/05/2018	Bond Future	9.71	Call			6,127.22000	6.12722	7,042,240	11.50	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			160.30000	0.16030	93,470	11.50	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			6,191.80000	6.19180	7,108,640	11.52	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			155.49000	0.15549	90,480	11.52	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Call			6,062.70000	6.06270	6,975,860	11.48	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			165.24000	0.16524	96,550	11.48	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Call			6,208.43000	6.20843	7,009,900	11.43	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Put			888.30000	0.88830	690,230	11.43	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Call			6,264.27000	6.26427	7,068,270	11.45	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Put			874.98000	0.87498	679,440	11.45	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Call			6,152.71000	6.15271	6,951,620	11.42	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Put			901.82000	0.90182	701,190	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			8.92090	101.24551	9.06918	99.98191		13.54	0.00	0	66,773
R2035	On	02/08/2018	Bond Future			8.96034	103.11815	9.11310	101.83170		14.29	0.00	0	3
Total R2035 Future												0.00	0	66,776
R2035	On	03/05/2018	Bond Future	9.25	Call			3,011.04000	3.01104	3,831,230	13.66	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.25	Put			1,502.11000	1.50211	1,058,700	13.66	0.00	0	1,000
R2035	On	03/05/2018	Bond Future	9.91	Call			7,012.61000	7.01261	8,163,620	13.98	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Put			279.84000	0.27984	167,250	13.98	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Call			6,877.41000	6.87741	8,022,580	13.97	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Put			296.65000	0.29665	178,220	13.97	0.00	0	0
R2035	On	03/05/2018	Bond Future	8.75	Put			3,878.23000	3.87823	3,056,080	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			1,128.26000	1.12826	1,569,710	13.78	0.00	0	1,000
R2035	On	03/05/2018	Bond Future	9.90	Call			6,944.95000	6.94495	8,093,070	13.97	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Put			288.14000	0.28814	172,660	13.97	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Put			2,602.74000	2.60274	2,139,750	14.49	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Call			5,162.44000	5.16244	5,990,010	14.49	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Put			2,571.32000	2.57132	2,112,440	14.49	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Call			5,211.67000	5.21167	6,043,330	14.50	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Put			2,540.45000	2.54045	2,085,660	14.50	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Call			5,113.66000	5.11366	5,937,120	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			9.01918	97.60066	9.16751	96.33097		11.19	0.00	0	48,380
R2037	On	02/08/2018	Bond Future			9.06343	95.14983	9.21619	93.85716		12.13	0.00	0	731
Total R2037 Future												0.00	0	49,111
R2037	On	03/05/2018	Bond Future	9.99	Put			217.83000	0.21783	122,180	13.36	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			6,670.66000	6.67066	7,839,760	13.31	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			230.27000	0.23027	129,680	13.31	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			6,740.28000	6.74028	7,911,880	13.34	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			223.97000	0.22397	125,880	13.34	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			6,809.95000	6.80995	7,983,990	13.36	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Call			7,018.55000	7.01855	8,049,550	13.89	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Put			1,092.63000	1.09263	830,960	13.89	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Call			7,078.94000	7.07894	8,113,080	13.91	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Put			1,077.32000	1.07732	818,790	13.91	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Call			6,958.27000	6.95827	7,986,100	13.87	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Put			1,108.15000	1.10815	843,310	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			6.20788	104.09697	6.27972	104.05334		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			490.03000	0.49003	533,530	0.44	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			0.23000	0.00023	0,100	0.44	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			496.03000	0.49603	539,540	0.44	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			0.21000	0.00021	0,090	0.44	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			484.03000	0.48403	527,520	0.44	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			0.25000	0.00025	0,110	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			9.06382	101.78524	9.22226	100.31602		11.81	81,428,192.00	800	39,345

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			9.10750	99.16144	9.27057	97.66554		12.80	0.00	0	420
Total R2040 Future												81,428,192.00	800	39,765
R2040	On	03/05/2018	Bond Future	8.50	Call			122.87000	0.12287	247,420	10.91	0.00	0	1,011
R2040	On	03/05/2018	Bond Future	10.06	Put			240.13000	0.24013	130,870	14.10	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.00	Put			292.35000	0.29235	162,710	14.10	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.00	Call			7,024.51000	7.02451	8,364,090	14.10	0.00	0	1,500
R2040	On	03/05/2018	Bond Future	9.00	Put			3,130.18000	3.13018	2,233,000	11.81	0.00	0	0
R2040	On	03/05/2018	Bond Future	9.00	Call			1,059.24000	1.05924	1,631,280	11.81	0.00	0	1,239
R2040	On	03/05/2018	Bond Future	8.50	Put			7,113.91000	7.11391	5,769,240	10.91	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call			7,533.50000	7.53350	8,896,610	14.10	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			232.25000	0.23225	126,140	14.10	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			7,606.67000	7.60667	8,972,850	14.10	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			224.59000	0.22459	121,550	14.10	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			7,460.44000	7.46044	8,820,400	14.10	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Call			7,691.55000	7.69155	8,890,450	14.58	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Put			1,178.70000	1.17870	881,700	14.58	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Call			7,756.35000	7.75635	8,958,780	14.60	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Put			1,162.46000	1.16246	868,990	14.60	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Call			7,821.27000	7.82127	9,027,190	14.61	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Put			1,146.45000	1.14645	856,470	14.61	0.00	0	0
Total R2040 Option												0.00	0	3,750
Total For R2040												81,428,192.00	800	43,515
R2044	On	03/05/2018	Bond Future			9.10812	98.78590	9.27156	97.24074		12.51	0.00	0	23,703
R2044	On	02/08/2018	Bond Future			9.15071	96.23182	9.31878	94.65854		13.57	0.00	0	0
Total R2044 Future												0.00	0	23,703
R2044	On	03/05/2018	Bond Future	10.10	Put			262.64000	0.26264	142,160	14.93	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Call			7,566.09000	7.56609	8,994,150	14.93	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Put			254.24000	0.25424	137,140	14.93	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Call			7,418.26000	7.41826	8,840,030	14.91	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Put			269.61000	0.26961	146,220	14.91	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Call			7,492.95000	7.49295	8,917,630	14.93	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Call			7,727.34000	7.72734	8,977,500	15.52	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Put			1,277.31000	1.27731	954,190	15.52	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Call			7,792.28000	7.79228	9,046,150	15.54	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Put			1,260.35000	1.26035	940,940	15.54	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Call			7,662.68000	7.66268	8,909,080	15.50	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Put			1,294.67000	1.29467	967,790	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			9.07412	98.29946	9.23734	96.69910		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			7.689.00000	7.68900	9,161,080	15.59	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.06	Put			281.56000	0.28156	153,280	15.59	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.07	Call			7,763.87000	7.76387	9,239,490	15.59	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.07	Put			272.67000	0.27267	147,930	15.59	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.05	Call			7,614.23000	7.61423	9,082,700	15.59	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.05	Put			290.69000	0.29069	158,800	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			6.60302	103.26685	6.69562	103.12018		1.04	363,602,578.85	3,521	23,512
Total R207 Future									363,602,578.85	3,521	23,512
R207 On 03/05/2018 Bond Future	7.57	Call			1,372.52000	1.37252	1,518,360	1.37	0.00	0	0
R207 On 03/05/2018 Bond Future	7.57	Put			1.40000	0.00140	0,570	1.37	0.00	0	0
R207 On 03/05/2018 Bond Future	7.58	Call			1,387.98000	1.38798	1,533,870	1.37	0.00	0	0
R207 On 03/05/2018 Bond Future	7.58	Put			1.32000	0.00132	0,540	1.37	0.00	0	0
R207 On 03/05/2018 Bond Future	7.56	Call			1,357.08000	1.35708	1,502,860	1.37	0.00	0	0
R207 On 03/05/2018 Bond Future	7.56	Put			1.50000	0.00150	0,610	1.37	0.00	0	0
Total R207 Option									0.00	0	0
Total For R207									363,602,578.85	3,521	23,512
R208 On 03/05/2018 Bond Future			6.96241	100.14280	7.06819	99.87087		2.19	258,568,709.60	2,582	35,989
Total R208 Future									258,568,709.60	2,582	35,989
R208 On 03/05/2018 Bond Future	7.77	Call			1,799.86000	1.79986	2,062,280	2.62	0.00	0	0
R208 On 03/05/2018 Bond Future	7.77	Put			18.72000	0.01872	9,210	2.62	0.00	0	0
R208 On 03/05/2018 Bond Future	7.78	Call			1,824.08000	1.82408	2,086,910	2.63	0.00	0	0
R208 On 03/05/2018 Bond Future	7.78	Put			17.85000	0.01785	8,750	2.63	0.00	0	0
R208 On 03/05/2018 Bond Future	7.79	Call			1,848.33000	1.84833	2,111,560	2.63	0.00	0	0
R208 On 03/05/2018 Bond Future	7.79	Put			17.02000	0.01702	8,320	2.63	0.00	0	0
Total R208 Option									0.00	0	0
Total For R208									258,568,709.60	2,582	35,989
R209 On 03/05/2018 Bond Future			8.91467	77.02269	9.06783	75.91804		11.70	8,780,586.66	114	80,459
R209 On 02/08/2018 Bond Future			8.95110	78.44729	9.10846	77.32251		12.17	0.00	0	816
R209 On 01/11/2018 Bond Future			8.98653	76.77055	9.14831	75.62456		12.75	0.00	0	0
Total R209 Future									8,780,586.66	114	81,275
R209 On 03/05/2018 Bond Future	9.85	Call			5,478.88000	5.47888	6,497,620	13.89	0.00	0	0
R209 On 03/05/2018 Bond Future	9.85	Put			188.93000	0.18893	103,020	13.89	0.00	0	0
R209 On 03/05/2018 Bond Future	9.86	Call			5,537.54000	5.53754	6,558,500	13.92	0.00	0	0
R209 On 03/05/2018 Bond Future	9.86	Put			183.58000	0.18358	99,890	13.92	0.00	0	0
R209 On 03/05/2018 Bond Future	9.84	Call			5,420.27000	5.42027	6,436,760	13.87	0.00	0	0
R209 On 03/05/2018 Bond Future	8.95	Call			1,062.18000	1.06218	1,576,870	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			541.87000	0.54187	323,840	13.01	0.00	0	250
R209	On	03/05/2018	Bond Future	9.77	Call			5,011.99000	5.01199	6,011,100	13.71	0.00	0	0
R209	On	03/05/2018	Bond Future	9.77	Put			237.32000	0.23732	131,780	13.71	0.00	0	250
R209	On	03/05/2018	Bond Future	9.30	Put			842.14000	0.84214	526,820	12.62	0.00	0	0
R209	On	03/05/2018	Bond Future	9.30	Call			2,472.42000	2.47242	3,261,750	12.62	0.00	0	1,321
R209	On	03/05/2018	Bond Future	8.95	Put			1,909.92000	1.90992	1,319,960	11.82	0.00	0	0
R209	On	03/05/2018	Bond Future	10.22	Put			48.08000	0.04808	22,940	14.01	0.00	0	435
R209	On	03/05/2018	Bond Future	9.75	Put			251.09000	0.25109	140,060	13.66	0.00	0	0
R209	On	03/05/2018	Bond Future	9.75	Call			4,896.06000	4.89606	5,889,680	13.66	0.00	0	435
R209	On	03/05/2018	Bond Future	9.19	Put			1,104.97000	1.10497	712,840	12.37	0.00	0	0
R209	On	03/05/2018	Bond Future	9.19	Call			1,969.38000	1.96938	2,681,900	12.37	0.00	0	250
R209	On	03/05/2018	Bond Future	9.47	Call			3,333.06000	3.33306	4,219,680	13.01	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			194.42000	0.19442	106,260	13.87	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Call			6,354.92000	6.35492	7,404,860	14.01	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Put			113.88000	0.11388	59,170	14.01	0.00	0	11,067
R209	On	03/05/2018	Bond Future	10.73	Call			10,607.58000	10.60758	11,709,400	14.01	0.00	0	0
R209	On	03/05/2018	Bond Future	10.73	Put			4.62000	0.00462	1,790	14.01	0.00	0	435
R209	On	03/05/2018	Bond Future	10.22	Call			7,649.34000	7.64934	8,728,850	14.01	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Put			1,157.92000	1.15792	878,340	13.58	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Call			4,913.76000	4.91376	5,758,960	13.58	0.00	0	435
R209	On	02/08/2018	Bond Future	10.38	Call			8,581.56000	8.58156	9,608,870	14.02	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Put			327.92000	0.32792	230,450	14.02	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Call			11,027.82000	11.02782	12,112,000	14.02	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Put			314.72000	0.31472	220,610	14.02	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Put			120.03000	0.12003	79,430	14.02	0.00	0	435
R209	On	02/08/2018	Bond Future	10.21	Call			7,691.31000	7.69131	8,686,200	14.02	0.00	0	0
R209	On	02/08/2018	Bond Future	10.21	Put			460.61000	0.46061	330,720	14.02	0.00	0	435
R209	On	02/08/2018	Bond Future	10.39	Call			8,634.35000	8.63435	9,663,350	14.02	0.00	0	0
R209	On	02/08/2018	Bond Future	10.39	Put			321.26000	0.32126	225,480	14.02	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Call			8,687.18000	8.68718	9,717,850	14.02	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			74,736.68000	74.73668	75,882,670	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			2,615.72000	2.61572	2,165,660	13.32	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			3,941.28000	3.94128	4,637,210	13.32	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Call			74,736.69000	74.73669	75,882,680	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			74,736.69000	74.73669	75,882,680	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			6,791.48000	6.79148	7,676,680	14.38	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			1,343.80000	1.34380	1,083,010	14.38	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			9,645.99000	9.64599	10,659,190	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			583.08000	0.58308	450,290	14.43	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Call			6,646.66000	6.64666	7,524,650	14.33	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			1,387.45000	1.38745	1,119,450	14.33	0.00	0	0
Total R209 Option												0.00	0	17,069
Total For R209												8,780,586.66	114	98,344
R210	On	03/05/2018	Bond Future			187.56694	187.56694	187.23232	187.23232			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			4,217.68000	4.21768	3,883,060		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			4,227.68000	4.22768	3,893,060		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			4,207.68000	4.20768	3,873,060		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			155.42808	155.42808	155.36992	155.36992			0.00	0	4,755
Total R212 Future												0.00	0	4,755
R212	On	03/05/2018	Bond Future	154.29	Call			1,079.92000	1.07992	1,138,080		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			1,069.92000	1.06992	1,128,080		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			1,089.92000	1.08992	1,148,080		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			8.63737	88.75397	8.77042	87.82964		9.46	0.00	0	45,743
R213	On	02/08/2018	Bond Future			8.67117	90.39556	8.80844	89.45455		9.85	0.00	0	1
Total R213 Future												0.00	0	45,744
R213	On	03/05/2018	Bond Future	9.57	Call			5,435.62000	5.43562	6,295,030	11.28	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			151.52000	0.15152	86,600	11.28	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			5,494.26000	5.49426	6,355,460	11.29	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			146.91000	0.14691	83,780	11.29	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			5,376.98000	5.37698	6,234,570	11.26	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			156.21000	0.15621	89,470	11.26	0.00	0	0
R213	On	02/08/2018	Bond Future	9.06	Call			3,292.92000	3.29292	3,901,850	10.38	0.00	0	0
R213	On	02/08/2018	Bond Future	9.06	Put			1,603.72000	1.60372	1,271,640	10.38	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Call			3,336.04000	3.33604	3,948,750	10.40	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Put			1,580.62000	1.58062	1,252,320	10.40	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Call			3,250.03000	3.25003	3,855,150	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			1,627.12000	1.62712	1,291,230	10.37	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	45,744
R214	On	03/05/2018	Bond Future			9.03369	76.89176	9.19685	75.64840		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			5,757.72000	5.75772	6,899,000	15.06	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			220.54000	0.22054	118,460	15.06	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			5,818.11000	5.81811	6,961,900	15.09	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			214.57000	0.21457	115,000	15.09	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			5,697.33000	5.69733	6,836,060	15.04	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			226.62000	0.22662	121,990	15.04	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	47,218
Total for Bond												1,627,556,203.45	15,884	1,134,776
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			629.03200	629.03200	622.91000	622.91000			0.00	0	610
Total GOVI Future									0.00	0	610
GOVI On 03/05/2018 GOVI	590.28	Call			326,300.00000	32.63000	387,520,000		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			326,200.00000	32.62000	387,420,000		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			326,400.00000	32.64000	387,620,000		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	610
Total for GOVI									0.00	0	610
AL37 On 03/05/2018 Index Future			590.21700	590.21700	588.05500	588.05500			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			692.25600	692.25600	687.28500	687.28500			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			631.76100	631.76100	625.16300	625.16300			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			251.99200	251.99200	251.94900	251.94900		2,519,920.00		1	1,128
Total IGOV Future								2,519,920.00		1	1,128
Total For IGOV								2,519,920.00		1	1,128
Total for Index								2,519,920.00		1	1,942
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			6.94000	93.06000	6.94000	93.06000		0.00		0	0
JIBAR f On 20/06/2018 Jibar Future			6.89000	93.11000	6.89000	93.11000		0.00		0	0
JIBAR f On 19/09/2018 Jibar Future			6.77000	93.23000	6.77000	93.23000		0.00		0	0
JIBAR f On 19/12/2018 Jibar Future			6.80000	93.20000	6.80000	93.20000		0.00		0	35,000
JIBAR f On 20/03/2019 Jibar Future			6.86000	93.14000	6.86000	93.14000		0.00		0	0
JIBAR f On 19/06/2019 Jibar Future			6.91000	93.09000	6.91000	93.09000		0.00		0	0

Contract 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	93.02000	93.02000	93.62000	93.62000				0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	89.94000	89.94000	90.57000	90.57000				0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	88.62000	88.62000	89.26000	89.26000				0.00	0	0
10Y ST On 21/09/2026		Interest Rate Swap	90.74000	90.74000	91.39000	91.39000				0.00	0	0
10Y ST On 21/12/2026		Interest Rate Swap	94.50000	94.50000	95.16000	95.16000				0.00	0	0
10Y ST On 15/03/2027		Interest Rate Swap	93.00000	93.00000	93.68000	93.68000				0.00	0	0
10Y ST On 21/06/2027		Interest Rate Swap	95.01000	95.01000	95.70000	95.70000				0.00	0	0
10Y ST On 20/09/2027		Interest Rate Swap	98.70000	98.70000	99.39000	99.39000				0.00	0	0
10Y ST On 20/12/2027		Interest Rate Swap	98.99000	98.99000	99.69000	99.69000				0.00	0	0
10Y ST On 22/03/2028		Interest Rate Swap	94.11000	94.11000	94.84000	94.84000				0.00	0	0
Total 10Y STND Future										0.00	0	0
Total For 10Y STND										0.00	0	0
1Y STN On 15/03/2018		Interest Rate Swap	99.72000	99.72000	99.72000	99.72000				0.00	0	0
1Y STN On 21/06/2018		Interest Rate Swap	99.89000	99.89000	99.89000	99.89000				0.00	0	0
1Y STN On 20/09/2018		Interest Rate Swap	100.01000	100.01000	100.02000	100.02000				0.00	0	0
1Y STN On 20/12/2018		Interest Rate Swap	100.43000	100.43000	100.45000	100.45000				0.00	0	0
1Y STN On 22/03/2019		Interest Rate Swap	99.39000	99.39000	99.44000	99.44000				0.00	0	0
Total 1Y STND Future										0.00	0	0
Total For 1Y STND										0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	99.01000	99.01000	99.01000	99.01000				0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	98.59000	98.59000	98.59000	98.59000				0.00	0	0
2Y STN On 21/09/2018		Interest Rate Swap	98.48000	98.48000	98.49000	98.49000				0.00	0	0
2Y STN On 21/12/2018		Interest Rate Swap	98.80000	98.80000	98.83000	98.83000				0.00	0	0
2Y STN On 15/03/2019		Interest Rate Swap	99.15000	99.15000	99.19000	99.19000				0.00	0	0
2Y STN On 21/06/2019		Interest Rate Swap	99.45000	99.45000	99.52000	99.52000				0.00	0	0
2Y STN On 20/09/2019		Interest Rate Swap	99.77000	99.77000	99.86000	99.86000				0.00	0	0
2Y STN On 20/12/2019		Interest Rate Swap	100.64000	100.64000	100.75000	100.75000				0.00	0	0
2Y STN On 23/03/2020		Interest Rate Swap	98.31000	98.31000	98.45000	98.45000				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	95.59000	95.59000	95.78000	95.78000				0.00	0	0
5Y STN On 16/03/2021		Interest Rate Swap	94.73000	94.73000	94.95000	94.95000				0.00	0	0
5Y STN On 15/06/2021		Interest Rate Swap	93.84000	93.84000	94.09000	94.09000				0.00	0	0
5Y STN On 21/09/2021		Interest Rate Swap	93.91000	93.91000	94.22000	94.22000				0.00	0	0
5Y STN On 21/12/2021		Interest Rate Swap	96.01000	96.01000	96.37000	96.37000				0.00	0	51
5Y STN On 15/03/2022		Interest Rate Swap	96.07000	96.07000	96.46000	96.46000				0.00	0	0

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			97.18000	97.18000	97.59000	97.59000			0.00	0	0
5Y STN On 20/09/2022 Interest Rate Swap			99.31000	99.31000	99.73000	99.73000			0.00	0	0
5Y STN On 20/12/2022 Interest Rate Swap			100.50000	100.50000	100.93000	100.93000			0.00	0	0
5Y STN On 22/03/2023 Interest Rate Swap			95.51000	95.51000	95.96000	95.96000			0.00	0	0
Total 5Y STND Future									0.00	0	51
Total For 5Y STND									0.00	0	51
Total for Interest Rate Swap									0.00	0	51
Total for Derivatives :									1,630,076,123.45	15,885	1,174,879
AA05 On 22/03/2019 Spot Bond			7.92500	105.60891	7.92500	105.58623		2,461,119,052,500.00		310,551,300	103,517,100
Total AA05 SPOT								2,461,119,052,500.00		310,551,300	103,517,100
Total For AA05								2,461,119,052,500.00		310,551,300	103,517,100
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.82129		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			9.14000	104.69019	9.14000	104.66449		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	104.69700	10.00000	104.66900		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	100.82722		0.00		0	0
Total AB011 SPOT								0.00		0	0
Total For AB011								0.00		0	0
AB013 On 21/11/2018 Spot Bond			7.62500	102.90552	7.62500	102.88425		22,981,640,962,500.00		3,013,985,700	1,504,661,900
Total AB013 SPOT								22,981,640,962,500.00		3,013,985,700	1,504,661,900
Total For AB013								22,981,640,962,500.00		3,013,985,700	1,504,661,900
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	103.25069	10.84000	103.22059		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	100.13972	11.37000	100.10964				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	100.18726	11.81000	100.15602				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	23.17632	100.00000	23.12446				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	17.56187	100.00000	17.52258				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	105.30800	10.00000	105.28100				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			4.13000	4.13000	4.13000	274.42658				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
ABFN0 On 17/03/2018 Spot Bond					0.00000	99.77089				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN0i On 17/03/2020 Spot Bond					0.00000	101.13930				0.00	0	10,000,000,000
Total ABFN08 SPOT										0.00	0	10,000,000,000
Total For ABFN08										0.00	0	10,000,000,000
ABFN0i On 17/03/2026 Spot Bond					0.00000	99.85420				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1i On 28/10/2019 Spot Bond					0.00000	100.75408				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1: On 09/04/2019 Spot Bond					0.00000	101.47658				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond					0.00000	101.38723				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond					0.00000	100.54383				0.00	0	0

Contract 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	100.87656				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	101.26128				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	100.57707				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	101.76230				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	100.39008				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	100.40563				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	101.63061				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	100.87191				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	100.97268				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	101.22277				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	101.27692				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			8.67500	105.63160	8.67500	105.60682				0.00	0	0

Contract 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	99.51206				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	100.83760				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	94.09662				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			8.37500	102.95464	8.37500	102.93143				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	101.47168				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	100.40622				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	101.11095				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	100.02025				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	98.80802				0.00	0	0

Contract 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	94.26948			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	98.58299			0.00	0	80,000,000
Total ABK9 SPOT									0.00	0	80,000,000
Total For ABK9									0.00	0	80,000,000
ABKI01 On 07/11/2018 Spot Bond			4.15000	154.69450	4.15000	154.65303			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			5.52000	5.52000	5.52000	137.33407			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	22.83744	100.00000	22.78309			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			7.12000	99.10274	7.12000	116.18419			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	10.77432	100.00000	10.74867			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			8.43000	97.38682	8.43000	110.76550			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	7.14394	100.00000	7.12685			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	89.90692			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			3.42000	191.24928	3.42000	191.20190			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			3.38000	3.38000	3.38000	123.31198			0.00	0	0

Contract 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			3.30000	3.30000	3.30000	175.71358				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			3.42000	3.42000	3.42000	217.15328				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			9.15000	9.15000	9.15000	94.66541				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	101.82505				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			9.59500	9.59500	9.59500	107.48415				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			8.26500	8.26500	8.26500	98.91368				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			10.14000	10.14000	10.14000	104.25135				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	99.90779				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	100.91594				0.00	0	0

Contract 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			5.85000	99.87194	5.85000	99.85596			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			8.29000	106.94657	8.29000	106.92270		10,279,600,000,000.00	1,240,000,000	620,000,000	
Total ABS11 SPOT								10,279,600,000,000.00	1,240,000,000	620,000,000	
Total For ABS11								10,279,600,000,000.00	1,240,000,000	620,000,000	
ABS12 On 14/05/2020 Spot Bond			8.23500	104.92991	8.23500	104.90652		0.00	0	0	
Total ABS12 SPOT								0.00	0	0	
Total For ABS12								0.00	0	0	
ABS12/ On 14/05/2020 Spot Bond			9.20000	103.03378	9.20000	103.00818		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			8.97000	105.46321	8.97000	105.43764		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			8.23000	105.53235	8.23000	105.50884		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			8.83000	106.67741	8.83000	106.65196		173,864,598,450,000.00	19,690,215,000	6,563,405,000	
Total ABS15 SPOT								173,864,598,450,000.00	19,690,215,000	6,563,405,000	
Total For ABS15								173,864,598,450,000.00	19,690,215,000	6,563,405,000	
ABS16 On 11/11/2025 Spot Bond			9.13000	110.23391	9.13000	110.20673		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			9.47500	110.68175	9.47500	110.65346		28,425,000,000,000.00	3,000,000,000	1,400,000,000	
Total ABS17 SPOT								28,425,000,000,000.00	3,000,000,000	1,400,000,000	
Total For ABS17								28,425,000,000,000.00	3,000,000,000	1,400,000,000	
ABS18 On 26/09/2023 Spot Bond			9.00000	108.05450	9.00000	108.02823		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			7.72500	103.14489	7.72500	103.12342		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			9.48000	96.04212	9.48000	96.01755		73,375,200,000,000.00	7,740,000,000	3,870,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS7 SPOT									'3,375,200,000,000.00	7,740,000,000	3,870,000,000
Total For ABS7									'3,375,200,000,000.00	7,740,000,000	3,870,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	8.85281	100.00000	8.83300			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			3.26000	3.26000	3.26000	286.36347			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			2.50000	147.75220	2.50000	150.68644			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	95.15342			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	105.30800	10.00000	105.28100			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	102.02791			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	102.08085			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	102.10205			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	102.05949			0.00	0	0

Contract 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			8.36000	8.36000	8.36000	104.85478				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	193.10418				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	193.18529				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	102.00647				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	105.30800	10.00000	105.28100				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	102.01288				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	104.76793				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			8.65500	8.65500	8.65500	103.44007				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	102.00667				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	101.90015				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	102.78837				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	101.99582				0.00	0	0

Contract 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	102.02128				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond					0.00000	102.04895				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	102.05544				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	102.05544				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	102.09165				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	102.09165				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	133.61138				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	134.47380				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	101.84269				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	100.36502				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	101.88305				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	101.80594				0.00	0	0

Contract 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	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	95.76411				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	101.85962				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	101.85751				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	101.98733				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	100.62393				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	101.05210				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	101.97879				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	101.94685				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	100.00000				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	101.20557				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	101.24544				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	101.37824			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	101.61945			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	101.17902			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	101.51099			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	101.44467			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	101.98746			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	101.78915			0.00	0	0
Total AHF3C3 SPOT									0.00	0	0
Total For AHF3C3									0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	1,050,579,946
Total AHY2U SPOT									0.00	0	1,050,579,946
Total For AHY2U									0.00	0	1,050,579,946
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	893,754,086
Total AIG2U SPOT									0.00	0	893,754,086
Total For AIG2U									0.00	0	893,754,086
AIR01 On 15/03/2019 Spot Bond			7.65000	100.75379	7.65000	100.73290		2,546,222,175,000.00		332,839,500	110,946,500
Total AIR01 SPOT								2,546,222,175,000.00		332,839,500	110,946,500
Total For AIR01								2,546,222,175,000.00		332,839,500	110,946,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02 On 30/04/2023 Spot Bond			9.37000	113.40338	9.37000	113.37485			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			9.11500	103.16037	9.11500	103.13496			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			10.14500	101.72890	10.14500	101.70109			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			3.61000	177.43221	3.61000	177.38735			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	102.28412			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	101.10637			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	101.17998			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	100.25502			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	100.26174			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	101.90021				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			3.67000	235.80872	3.67000	235.74870				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	101.20883				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	100.59265			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			3.68500	210.44408	3.68500	210.39046			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	101.24346			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	101.16774			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	100.98109			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	100.94077			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	99.90194			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	100.36720			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	100.02114				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	100.72411				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	97.09521				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	102.24257				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	101.92123				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	102.49993				0.00	0	148,000,000
Total ASN083 SPOT										0.00	0	148,000,000
Total For ASN083										0.00	0	148,000,000
ASN08: On 03/09/2020 Spot Bond					0.00000	100.02451				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	101.71215				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	110.07791				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	101.43222				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	101.14342				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	100.61469				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	78.64465				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	100.15031				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	100.02311				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	102.51708				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	101.93750				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	100.25787				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	100.26045				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	100.25383				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	100.01650				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	100.01588				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	102.49581				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	91.04000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			3.23000	146.74642	3.23000	146.71073				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	91.04000				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	104.13613				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	100.78259				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	100.78259				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			3.27500	146.50549	3.27500	146.46970			0.00	0	0
Total ASN149 SPOT									0.00	0	0
Total For ASN149									0.00	0	0
ASN15(On 31/05/2021 Spot Bond					0.00000	110.84003			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	100.15356			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			4.20000	162.70672	4.20000	162.66298			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	100.73020			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	100.43270			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	102.09160			0.00	0	100,000,000
Total ASN165 SPOT									0.00	0	100,000,000
Total For ASN165									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
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	100.14401			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	102.20240			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	99.90981			0.00	0	0
Total ASN190 SPOT									0.00	0	0
Total For ASN190									0.00	0	0
ASN19: On 15/06/2018 Spot Bond					0.00000	92.11769			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	101.69038			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			3.96000	103.26474	3.96000	103.23760			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	101.87876			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	101.89622			0.00	0	0
Total ASN203 SPOT									0.00	0	0
Total For ASN203									0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	102.01718			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	100.29700				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	100.32213				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	100.19546				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN211 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	100.17958				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	99.87261				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
ASN220 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

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 13/07/2018 Spot Bond					0.00000	101.13629			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	100.74971			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	100.20964			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
ASN23: On 19/12/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN236 SPOT									0.00	0	0
Total For ASN236									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN23: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN237 SPOT										0.00	0	0
Total For ASN237										0.00	0	0
ASN23: On 18/12/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN239 SPOT										0.00	0	0
Total For ASN239										0.00	0	0
ASN24: On 02/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN240 SPOT										0.00	0	0
Total For ASN240										0.00	0	0
ASN24: On 02/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN241 SPOT										0.00	0	0
Total For ASN241										0.00	0	0
ASN24: 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
ASN24: On 07/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,000,000,000
Total ASN243 SPOT										0.00	0	30,000,000,000
Total For ASN243										0.00	0	30,000,000,000
ASN50: On 16/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN75: On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89: On 02/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00: On 12/06/2018 Spot Bond					0.00000	99.91550				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			8.02500	105.22880	8.02500	105.20605				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	100.24826				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0

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	100.03788			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			8.86500	104.10227	8.86500	104.07747		17,730,000,000,000.00	2,000,000,000	1,000,000,000	
Total BAW19 SPOT								17,730,000,000,000.00	2,000,000,000	1,000,000,000	
Total For BAW19								17,730,000,000,000.00	2,000,000,000	1,000,000,000	
BAW21 On 24/03/2022 Spot Bond			8.94000	105.43691	8.94000	105.41144		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	104.23775	9.30000	104.21157		0.00	0	0	
Total BAW21/R208 SPOT								0.00	0	0	
Total For BAW21/R208								0.00	0	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.02309		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	102.41511		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	100.69951		0.00	0	0	
Total BAW25 SPOT								0.00	0	0	
Total For BAW25								0.00	0	0	
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total BAW26U SPOT								0.00	0	0	
Total For BAW26U								0.00	0	0	
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total BAW27U SPOT								0.00	0	0	
Total For BAW27U								0.00	0	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.39679		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	100.35224		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	102.05295				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	102.04367				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	102.12869				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	102.56148				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	102.04405				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	102.04416				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	102.16650				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	103.23734				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	103.25680				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	105.47687				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	103.90796				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			12.67000	103.98091	12.67000	103.94564				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			11.89000	11.89000	11.89000	103.25972				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	102.19443				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	103.06486				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	102.04406				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	102.08825				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	102.95962				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	102.61827				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	102.61806				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	102.61816				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	109.25947				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	102.70647				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	102.28658				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	101.32219				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	102.56664	8.05000	103.98101				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	101.04608				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	100.62382				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	100.63826				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	99.99983				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			8.21000	8.21000	8.21000	198.69040				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			8.21000	8.21000	8.21000	199.14724				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			8.59500	8.59500	8.59500	99.96363				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	11.16683	100.00000	11.14199				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BEER0 On 28/03/2018 Spot Bond			7.27500	103.17179	7.27500	103.15131				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	101.89320				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			9.06000	105.99760	9.06000	105.97167				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	102.59623				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2020 Spot Bond			9.51000	101.79550	9.51000	101.76937				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			10.39000	102.23990	10.39000	102.21177				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	102.45265				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			10.39000	105.17658	10.39000	105.14763				0.00	0	1,000,000,000
Total BGL07 SPOT										0.00	0	1,000,000,000
Total For BGL07										0.00	0	1,000,000,000
BGL08 On 03/09/2022 Spot Bond					0.00000	100.02911				0.00	110,000,000	55,000,000
Total BGL08 SPOT										0.00	110,000,000	55,000,000
Total For BGL08										0.00	110,000,000	55,000,000
BGL09 On 29/09/2020 Spot Bond			10.49000	107.05023	10.49000	107.02000				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	100.92993				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			10.87000	108.29942	10.87000	108.26776				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	103.68179				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			9.69000	106.43642	9.69000	106.40860				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	104.30357				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	102.24749				0.00	0	0
Total BGL15 SPOT										0.00	0	0
Total For BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	100.30685				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	100.67210				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	101.96162				0.00	0	0
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	102.01787				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	102.10615				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	101.14364				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			7.78500	102.96767	7.78500	102.94606			34,254,000,000,000.00	4,400,000,000	2,200,000,000	
Total BID06 SPOT									14,254,000,000,000.00	4,400,000,000	2,200,000,000	
Total For BID06									14,254,000,000,000.00	4,400,000,000	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	101.57529			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	101.61071			0.00	0	0
Total BID08 SPOT									0.00	0	0
Total For BID08									0.00	0	0
BPPF01 On 22/03/2018 Spot Bond					0.00000	101.70115			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	101.84623			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	99.83578			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	99.84640			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	100.96186			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
BTC197 On 14/03/2018 Spot Bond					0.00000	99.87746			0.00	0	0
Total BTC197 SPOT									0.00	0	0
Total For BTC197									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC198 On 06/04/2018 Spot Bond					0.00000	99.40513				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	99.30350				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	99.16095				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	101.76665				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	101.82461				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	100.42359				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	100.61793				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	100.63410				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161U On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162U On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163U On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164U On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BYA49L On 30/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BYA49U SPOT									0.00	0	0
Total For BYA49U									0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BYB10U SPOT									0.00	0	0
Total For BYB10U									0.00	0	0
CBL12 On 06/09/2018 Spot Bond			9.84500	100.74175	9.84500	100.71585			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	102.53848			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			12.02500	100.72762	12.02500	100.69512			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	102.08262			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			11.52500	99.80736	11.52500	99.77648			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	104.93571			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			9.19000	101.54266	9.19000	101.51747		163,120,662,000,000.00	17,749,800,000	5,916,600,000	
Total CBL22 SPOT								163,120,662,000,000.00	17,749,800,000	5,916,600,000	
Total For CBL22								163,120,662,000,000.00	17,749,800,000	5,916,600,000	
CBL23 On 18/05/2018 Spot Bond					0.00000	100.71909			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	100.92065			0.00	356,000,000	89,000,000
Total CBL24 SPOT									0.00	356,000,000	89,000,000
Total For CBL24									0.00	356,000,000	89,000,000
CBL25 On 06/05/2019 Spot Bond					0.00000	100.76457			0.00	0	0
Total CBL25 SPOT									0.00	0	0
Total For CBL25									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL26 On 06/05/2021 Spot Bond			9.49000	108.08248	9.49000	108.05480			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	100.73024			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			9.91500	113.31802	9.91500	113.28790			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			9.54000	112.35724	9.54000	112.32847		35,298,000,000,000.00	3,700,000,000	3,100,000,000	
Total CCT02 SPOT								15,298,000,000,000.00	3,700,000,000	3,100,000,000	
Total For CCT02								15,298,000,000,000.00	3,700,000,000	3,100,000,000	
CCT03 On 15/03/2025 Spot Bond			9.78000	106.70934	9.78000	106.68119		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			9.74000	104.01037	9.74000	103.98305		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	105.30820	10.00000	105.28070		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	101.76949		0.00	0	0	
Total CGR21 SPOT								0.00	0	0	
Total For CGR21								0.00	0	0	
CGR23 On 08/02/2019 Spot Bond					0.00000	100.86526		0.00	0	0	
Total CGR23 SPOT								0.00	0	0	
Total For CGR23								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR24 On 08/02/2021 Spot Bond					0.00000	102.16912				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	102.18253				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	100.31084				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	100.89131				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	101.73753				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	101.37491				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	102.31254				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	103.88700				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	101.59285				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	100.69187				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	100.71066				0.00	0	0
Total CGR38 SPOT										0.00	0	0
Total For CGR38										0.00	0	0
CIG04 On 30/06/2018 Spot Bond					0.00000	99.09329				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG05 On 30/06/2019 Spot Bond					0.00000	102.76613			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	100.22676			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	101.54352			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	101.06842			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	96.53624			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	101.14005			0.00	0	0
Total CIG12 SPOT									0.00	0	0
Total For CIG12									0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN184 On 01/07/2021 Spot Bond			10.11000	101.84219	10.11000	101.81445				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	141.61752	3.14000	141.51298				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			3.20000	3.20000	3.20000	140.57828				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	105.30800	10.00000	105.28100				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	105.30800	10.00000	105.28100				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	96.68786	13.50000	96.65298				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	100.32870	9.35000	100.30338				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			8.45500	105.53705	8.45500	105.51291				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	105.30800	10.00000	105.28100				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	100.60540				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			10.43000	99.77041	10.43000	99.74240				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			10.95000	101.36420	10.95000	101.33435				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN317 On 20/03/2023 Spot Bond					0.00000	102.20249			0.00	20,000,000	10,000,000
Total CLN317 SPOT									0.00	20,000,000	10,000,000
Total For CLN317									0.00	20,000,000	10,000,000
CLN318 On 14/11/2022 Spot Bond					0.00000	100.59358			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	100.39766			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	102.28088	14.56000	102.24093			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	102.04288			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	102.07483			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	102.19814			0.00	20,000,000	10,000,000
Total CLN327 SPOT									0.00	20,000,000	10,000,000
Total For CLN327									0.00	20,000,000	10,000,000
CLN328 On 20/06/2018 Spot Bond					0.00000	102.14334			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	102.26223			0.00	0	300,000,000
Total CLN332 SPOT									0.00	0	300,000,000
Total For CLN332									0.00	0	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	102.93517			0.00	0	0
Total CLN340 SPOT									0.00	0	0
Total For CLN340									0.00	0	0
CLN343 On 20/12/2023 Spot Bond					0.00000	102.34706			0.00	20,000,000	10,000,000
Total CLN343 SPOT									0.00	20,000,000	10,000,000
Total For CLN343									0.00	20,000,000	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN344 On 20/12/2018 Spot Bond					0.00000	101.85751				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	101.29262				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN350 On 28/10/2018 Spot Bond					0.00000	100.92451				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN358 On 30/04/2018 Spot Bond					0.00000	100.95088				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN360 On 20/03/2019 Spot Bond					0.00000	101.81071				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			9.61000	109.17509	9.61000	109.14678				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN363 On 20/03/2024 Spot Bond					0.00000	101.95434				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond					0.00000	100.89365				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			11.75000	111.29478	11.75000	111.25968				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond					0.00000	100.92591				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN370 On 26/07/2022 Spot Bond					0.00000	101.09103				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond					0.00000	102.32582				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN372 On 20/09/2023 Spot Bond					0.00000	101.92769				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN374 On 20/06/2019 Spot Bond					0.00000	101.96406				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			8.89000	107.21393	8.89000	107.18818				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN378 On 20/06/2019 Spot Bond					0.00000	99.04229				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	103.08561	10.98000	103.05517				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	105.15728	11.00000	105.12617				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN382 On 20/03/2021 Spot Bond					0.00000	102.17658				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			11.54000	107.86990	11.54000	107.83648				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond					0.00000	102.36393				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond					0.00000	101.96376				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond					0.00000	101.15179				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN388 On 20/09/2019 Spot Bond					0.00000	102.08112				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN397 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
CLN394 On 20/09/2022 Spot Bond					0.00000	101.97453				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN396 On 20/03/2020 Spot Bond					0.00000	102.12377				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN397 On 20/06/2020 Spot Bond					0.00000	103.04079				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	100.57465				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond					0.00000	100.57169				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	101.97443				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN406 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
CLN407 On 20/06/2020 Spot Bond					0.00000	101.98507				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond					0.00000	101.44418				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	102.17665				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	102.18729				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN41: On 18/07/2020 Spot Bond					0.00000	101.45081				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN41: On 20/09/2020 Spot Bond					0.00000	103.76663				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN41: On 20/09/2020 Spot Bond					0.00000	102.26176				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN41: On 18/07/2020 Spot Bond					0.00000	101.53691				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN41: On 23/09/2020 Spot Bond					0.00000	102.06528				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN41: On 20/12/2020 Spot Bond					0.00000	102.36818				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	50.40239				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	102.38945				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN42: On 26/01/2021 Spot Bond					0.00000	101.42144				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN425 On 20/12/2020 Spot Bond					0.00000	104.71294			0.00	0	0
Total CLN425 SPOT									0.00	0	0
Total For CLN425									0.00	0	0
CLN426 On 20/12/2020 Spot Bond					0.00000	113.19431			0.00	0	0
Total CLN426 SPOT									0.00	0	0
Total For CLN426									0.00	0	0
CLN427 On 20/12/2018 Spot Bond					0.00000	103.71068			0.00	0	0
Total CLN427 SPOT									0.00	0	0
Total For CLN427									0.00	0	0
CLN429 On 20/12/2020 Spot Bond					0.00000	102.81476			0.00	0	0
Total CLN429 SPOT									0.00	0	0
Total For CLN429									0.00	0	0
CLN430 On 20/12/2020 Spot Bond					0.00000	127.47548			0.00	0	0
Total CLN430 SPOT									0.00	0	0
Total For CLN430									0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	117.90227			0.00	0	0
Total CLN431 SPOT									0.00	0	0
Total For CLN431									0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	119.70634			0.00	0	0
Total CLN432 SPOT									0.00	0	0
Total For CLN432									0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	121.32108			0.00	0	0
Total CLN433 SPOT									0.00	0	0
Total For CLN433									0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	128.36409			0.00	0	0
Total CLN434 SPOT									0.00	0	0
Total For CLN434									0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	102.16604			0.00	0	0
Total CLN436 SPOT									0.00	0	0
Total For CLN436									0.00	0	0
CLN437 On 20/12/2020 Spot Bond					0.00000	102.07026			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	100.83286			0.00	0	0
Total CLN439 SPOT									0.00	0	0
Total For CLN439									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN44(On 20/03/2021 Spot Bond					0.00000	129.72256				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44(On 20/03/2021 Spot Bond					0.00000	103.87624				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN44(On 23/05/2021 Spot Bond					0.00000	100.36037				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN44(On 24/05/2021 Spot Bond			9.14000	109.27648	9.14000	109.24950				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN45(On 31/01/2022 Spot Bond			3.90000	143.20652	3.90000	143.16911				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN45(On 31/01/2025 Spot Bond			6.23000	103.18245	6.23000	103.14902				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN45(On 31/01/2025 Spot Bond			5.87000	105.51137	5.87000	105.47820				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN45(On 04/05/2021 Spot Bond					0.00000	100.27692				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN45(On 20/12/2021 Spot Bond					0.00000	102.43643				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN45(On 17/11/2021 Spot Bond					0.00000	100.44715				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN45(On 29/11/2021 Spot Bond					0.00000	100.83800				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	100.20939				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN461 On 15/02/2022 Spot Bond					0.00000	102.06463				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN462 On 16/02/2022 Spot Bond			10.06000	103.78467	10.06000	103.75654				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN464 On 13/03/2022 Spot Bond			9.36000	102.14255	9.36000	102.11674			192,485,563,920,000.00	20,564,697,000	6,854,899,000	
Total CLN464 SPOT									12,485,563,920,000.00	20,564,697,000	6,854,899,000	
Total For CLN464									12,485,563,920,000.00	20,564,697,000	6,854,899,000	
CLN465 On 14/03/2020 Spot Bond					0.00000	99.86359				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN466 On 21/02/2024 Spot Bond					0.00000	100.40136				0.00	0	0
Total CLN466 SPOT										0.00	0	0
Total For CLN466										0.00	0	0
CLN467 On 27/03/2020 Spot Bond					0.00000	101.70847				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN468 On 28/03/2020 Spot Bond					0.00000	101.74196				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN469 On 28/03/2022 Spot Bond					0.00000	101.81842				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN470 On 07/05/2018 Spot Bond					0.00000	100.68511				0.00	0	0
Total CLN470 SPOT										0.00	0	0
Total For CLN470										0.00	0	0
CLN471 On 17/05/2019 Spot Bond					0.00000	100.41299				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN472 On 19/11/2022 Spot Bond					0.00000	100.48165				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	100.03165				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN476 On 20/09/2020 Spot Bond					0.00000	102.18729				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	16.15887	100.00000	16.12271				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	100.03152				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	100.42535				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	101.25442				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	100.62350				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			8.99000	104.63356	8.99000	104.60828				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	102.75089				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN487 On 07/12/2021 Spot Bond			12.04000	104.91638	12.04000	105.06521				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN488 On 28/07/2022 Spot Bond			8.84000	102.10200	8.84000	102.07760				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	101.72290				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN49(On 28/03/2022 Spot Bond					0.00000	101.80888			0.00	0	0
Total CLN490 SPOT									0.00	0	0
Total For CLN490									0.00	0	0
CLN49 On 07/06/2022 Spot Bond					0.00000	100.03152			0.00	0	0
Total CLN491 SPOT									0.00	0	0
Total For CLN491									0.00	0	0
CLN49 On 30/09/2019 Spot Bond					0.00000	101.77007			0.00	0	0
Total CLN492 SPOT									0.00	0	0
Total For CLN492									0.00	0	0
CLN49 On 20/06/2022 Spot Bond					0.00000	102.18537			0.00	0	0
Total CLN493 SPOT									0.00	0	0
Total For CLN493									0.00	0	0
CLN49 On 07/06/2022 Spot Bond			11.49000	102.72213	11.49000	104.28228			0.00	0	0
Total CLN494 SPOT									0.00	0	0
Total For CLN494									0.00	0	0
CLN49 On 29/08/2020 Spot Bond					0.00000	100.19753			0.00	0	0
Total CLN495 SPOT									0.00	0	0
Total For CLN495									0.00	0	0
CLN49 On 04/09/2024 Spot Bond			9.84000	101.21750	9.84000	101.19108			0.00	0	0
Total CLN496 SPOT									0.00	0	0
Total For CLN496									0.00	0	0
CLN49 On 04/09/2024 Spot Bond					0.00000	100.02034			0.00	0	0
Total CLN497 SPOT									0.00	0	0
Total For CLN497									0.00	0	0
CLN49 On 08/06/2022 Spot Bond					0.00000	99.99966			0.00	0	0
Total CLN498 SPOT									0.00	0	0
Total For CLN498									0.00	0	0
CLN49 On 20/05/2021 Spot Bond					0.00000	100.41239			0.00	0	0
Total CLN499 SPOT									0.00	0	0
Total For CLN499									0.00	0	0
CLN50 On 10/10/2020 Spot Bond					0.00000	101.40760			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	101.47482			0.00	0	0
Total CLN501 SPOT									0.00	0	0
Total For CLN501									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN502 On 11/10/2024 Spot Bond					0.00000	101.52792			0.00	0	0
Total CLN502 SPOT									0.00	0	0
Total For CLN502									0.00	0	0
CLN503 On 20/12/2022 Spot Bond					0.00000	102.25555			0.00	0	0
Total CLN503 SPOT									0.00	0	0
Total For CLN503									0.00	0	0
CLN504 On 11/10/2024 Spot Bond					0.00000	101.52792			0.00	0	0
Total CLN504 SPOT									0.00	0	0
Total For CLN504									0.00	0	0
CLN505 On 24/10/2020 Spot Bond					0.00000	101.05835			0.00	0	0
Total CLN505 SPOT									0.00	0	0
Total For CLN505									0.00	0	0
CLN506 On 30/04/2019 Spot Bond					0.00000	100.89082			0.00	0	0
Total CLN506 SPOT									0.00	0	0
Total For CLN506									0.00	0	0
CLN507 On 20/12/2022 Spot Bond					0.00000	102.20873			0.00	0	0
Total CLN507 SPOT									0.00	0	0
Total For CLN507									0.00	0	0
CLN508 On 24/02/2020 Spot Bond					0.00000	100.28485			0.00	0	0
Total CLN508 SPOT									0.00	0	0
Total For CLN508									0.00	0	0
CLN510 On 11/10/2020 Spot Bond					0.00000	101.45192			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	96.83752			0.00	0	0
Total CLN511 SPOT									0.00	0	0
Total For CLN511									0.00	0	0
CLN512 On 07/06/2022 Spot Bond					0.00000	100.02950			0.00	0	0
Total CLN512 SPOT									0.00	0	0
Total For CLN512									0.00	0	0
CLN514 On 23/02/2019 Spot Bond					0.00000	100.36705			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	100.43634			0.00	0	0
Total CLN515 SPOT									0.00	0	0
Total For CLN515									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN516 On 15/09/2022 Spot Bond			9.96000	97.01274	9.96000	97.59931			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	102.10049	10.01000	100.57140			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	100.19385			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			9.60000	100.18391	9.60000	100.23469			0.00	0	0
Total CLN519 SPOT									0.00	0	0
Total For CLN519									0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	223.43815			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			8.59500	99.98674	8.59500	99.96363			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			8.21000	8.21000	8.21000	198.69040			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			8.21000	8.21000	8.21000	199.14724			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	101.83843			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF12 On 20/06/2019 Spot Bond					0.00000	101.92146			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF13 On 20/06/2019 Spot Bond					0.00000	102.21224			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF14 On 20/09/2019 Spot Bond					0.00000	101.92139			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF15 On 20/06/2020 Spot Bond					0.00000	101.99571			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.44379			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			7.22500	102.71086	7.22500	102.69088			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			8.63500	117.91950	8.63500	117.89212		12,089,000,000,000.00	1,400,000,000	700,000,000	
Total COJ05 SPOT								12,089,000,000,000.00	1,400,000,000	700,000,000	
Total For COJ05								12,089,000,000,000.00	1,400,000,000	700,000,000	
COJ07 On 23/03/2021 Spot Bond			9.10000	109.33868	9.10000	109.31180		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			9.81500	111.54713	9.81500	111.51778		0.00	0	300,000,000	
Total COJ08 SPOT								0.00	0	300,000,000	
Total For COJ08								0.00	0	300,000,000	
COJG01 On 09/06/2024 Spot Bond			9.39000	106.16106	9.39000	106.13430		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			9.67500	101.69423	9.67500	101.66784		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			10.92000	100.05027	10.92000	100.02104		4,368,000,000,000.00	400,000,000	100,000,000	
Total COT02 SPOT								4,368,000,000,000.00	400,000,000	100,000,000	
Total For COT02								4,368,000,000,000.00	400,000,000	100,000,000	
COT03 On 05/06/2028 Spot Bond			10.94000	93.42763	10.94000	93.40030		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			11.31500	100.04852	11.31500	100.56913		0.00	0	0	
Total CPV01 SPOT								0.00	0	0	
Total For CPV01								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CS001 On 31/03/2018 Spot Bond					0.00000	101.61935			0.00	0	0
Total CS001 SPOT									0.00	0	0
Total For CS001									0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	99.75201			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	99.57332			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	101.83892			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	101.67532			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	100.06905			0.00	0	0
Total DENG75 SPOT									0.00	0	0
Total For DENG75									0.00	0	0
DENG7 On 04/09/2018 Spot Bond					0.00000	100.06905			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	102.50684			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DOL00 On 24/01/2019 Spot Bond					0.00000	101.64460			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL009 On 20/12/2019 Spot Bond					0.00000	78.68156			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL012 On 20/12/2021 Spot Bond					0.00000	103.67550			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	100.36759			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	100.57904			0.00	80,000,000	20,000,000
Total DSY02 SPOT									0.00	80,000,000	20,000,000
Total For DSY02									0.00	80,000,000	20,000,000
DSY03 On 21/11/2024 Spot Bond			9.26000	9.26000	9.26000	107.49910			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			8.59000	103.22008	8.59000	103.19623			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			7.99000	103.31878	7.99000	103.29642		81,789,873,901,000.00	10,236,529,900	3,551,654,300	
Total DV22 SPOT								1,789,873,901,000.00	10,236,529,900	3,551,654,300	
Total For DV22								1,789,873,901,000.00	10,236,529,900	3,551,654,300	
DV22/R On 07/02/2020 Spot Bond			100.00000	29.23668	100.00000	29.17126		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			8.79000	105.06137	8.79000	105.03641		254,978,929,422,000.00	29,007,841,800	9,759,176,500	
Total DV23 SPOT								1,497,892,422,000.00	29,007,841,800	9,759,176,500	
Total For DV23								1,497,892,422,000.00	29,007,841,800	9,759,176,500	
DV23/R On 27/02/2023 Spot Bond			100.00000	11.82263	100.00000	11.79619		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	11.82263	100.00000	11.79619		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			9.14000	102.97953	9.14000	102.95410		0.00	0	0	
Total DV24 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DV24										0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.49789	9.69000	100.47162				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.49789	9.69000	100.47162				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			10.54500	97.66801	10.54500	97.64029				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	100.51850	10.10000	100.49114				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.51850	10.10000	100.49114				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	100.20530				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	100.97544				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	101.51143				0.00	192,000,000	48,000,000
Total DVF18 SPOT										0.00	192,000,000	48,000,000
Total For DVF18										0.00	192,000,000	48,000,000
DVF19 On 31/05/2019 Spot Bond					0.00000	100.81853				0.00	0	0
Total DVF19 SPOT										0.00	0	0
Total For DVF19										0.00	0	0
DVF20 On 29/11/2019 Spot Bond					0.00000	100.19233				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	101.68409				0.00	1,000,000,000	1,000,000,000
Total DVF20B SPOT										0.00	1,000,000,000	1,000,000,000
Total For DVF20B										0.00	1,000,000,000	1,000,000,000
DVF20: On 31/08/2020 Spot Bond					0.00000	100.16438				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20: On 23/10/2020 Spot Bond					0.00000	101.02788				0.00	0	0
Total DVF20D SPOT										0.00	0	0
Total For DVF20D										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF21 On 29/11/2021 Spot Bond					0.00000	100.19912			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	101.79633			0.00	0	0
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
DVF22B On 29/08/2022 Spot Bond					0.00000	100.17206			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	101.03404			0.00	120,000,000	30,000,000
Total DVF22C SPOT									0.00	120,000,000	30,000,000
Total For DVF22C									0.00	120,000,000	30,000,000
DVF24 On 23/10/2024 Spot Bond					0.00000	101.09215			0.00	40,000,000	10,000,000
Total DVF24 SPOT									0.00	40,000,000	10,000,000
Total For DVF24									0.00	40,000,000	10,000,000
E170 On 01/08/2020 Spot Bond			7.71000	113.79359	7.71000	113.76981		1,542,000,000,000.00	200,000,000	129,700,000	
Total E170 SPOT								1,542,000,000,000.00	200,000,000	129,700,000	
Total For E170								1,542,000,000,000.00	200,000,000	129,700,000	
E170/R On 01/08/2020 Spot Bond			100.00000	26.98144	100.00000	26.92106		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			8.37000	102.19723	8.37000	102.17409		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			8.70000	103.36251	8.70000	103.33820		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			9.15000	103.50385	9.15000	103.47827		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			3.93000	101.56252	3.93000	101.53590		0.00	0	0	
Total ECN32 SPOT								0.00	0	0	
Total For ECN32								0.00	0	0	
EL037 On 31/01/2037 Spot Bond			3.60000	95.91603	3.60000	95.89176		0.00	0	0	
Total EL037 SPOT								0.00	0	0	
Total For EL037								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL037/I On 31/01/2037 Spot Bond			2.25000	117.47402	2.25000	117.44861			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			3.26000	129.54599	3.28000	129.28831			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			3.29000	115.80213	3.29000	115.77380			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			3.31000	113.89128	3.31000	113.86334			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			3.57500	103.15260	3.57500	103.12662			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			3.57000	97.14106	3.57000	97.11656			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	117.47402	2.25000	117.44861			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			8.69000	105.10573	8.69000	105.08103			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			8.77000	104.99784	8.77000	104.97294		21,048,000,000.00		2,400,000	800,000
Total EMM02 SPOT								21,048,000,000.00		2,400,000	800,000
Total For EMM02								21,048,000,000.00		2,400,000	800,000
EMM03 On 04/05/2024 Spot Bond			9.99000	103.71504	9.99000	103.68712			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			10.34500	10.34500	10.34500	98.44026			0.00	0	0
Total EMM04 SPOT									0.00	0	0
Total For EMM04									0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.59500	10.59500	10.59500	104.37064			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM06 On 23/06/2025 Spot Bond			10.09000	102.92160	10.09000	102.54495			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			9.94000	105.13479	9.94000	103.64632			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			10.61000	106.74060	10.61000	91.45365			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	100.19667			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	100.63243			0.00	376,000,000	94,000,000
Total EPF006 SPOT									0.00	376,000,000	94,000,000
Total For EPF006									0.00	376,000,000	94,000,000
EPF007 On 02/09/2020 Spot Bond					0.00000	100.14311			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	100.40123			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	101.52201			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	100.99986			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	100.41609			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	100.75640			0.00	0	0
Total EPF012 SPOT									0.00	0	0
Total For EPF012									0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF01U SPOT									0.00	0	0
Total For EPF01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
EPFC3: On 06/03/2018 Spot Bond					0.00000	0.00000			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	100.04196			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	100.66281			0.00	0	0
Total EPFC35 SPOT									0.00	0	0
Total For EPFC35									0.00	0	0
EPFC3: On 06/11/2018 Spot Bond					0.00000	100.69572			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					0.00000	100.13515			0.00	0	0
Total EPFC37 SPOT									0.00	0	0
Total For EPFC37									0.00	0	0
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	99.31887			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			11.52500	103.31620	11.52500	103.28391			0.00	0	0
Total EQS07 SPOT									0.00	0	0
Total For EQS07									0.00	0	0
EQS08: On 04/10/2018 Spot Bond					0.00000	100.98779			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EQS08A/JIBAR										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	101.06841				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	100.42882				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	100.42444				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	100.45171				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	100.46931				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	105.30800	10.00000	105.28100				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	100.36046				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	100.62899				0.00	0	0
Total ERSA20 SPOT										0.00	0	0
Total For ERSA20										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.08020				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	100.81766				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	100.76200				0.00	0	0
Total ERSA23 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ERSA23									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.41286			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	100.42660			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			7.44500	103.73631	7.44500	103.71533		343,959,000,000,000.00	46,200,000,000	23,100,000,000	
Total ES18 SPOT								13,959,000,000,000.00	46,200,000,000	23,100,000,000	
Total For ES18								13,959,000,000,000.00	46,200,000,000	23,100,000,000	
ES18/R On 20/04/2018 Spot Bond			9.25000	103.52312	9.25000	103.49716		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			8.65000	106.45277	8.65000	106.42786		275,374,874,440,000.00	31,835,245,600	11,248,252,500	
Total ES23 SPOT								13,959,000,000,000.00	46,200,000,000	23,100,000,000	
Total For ES23								13,959,000,000,000.00	46,200,000,000	23,100,000,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.16584	10.00000	101.13858		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			9.48000	94.34851	9.48000	94.32452		203,552,332,200,000.00	21,471,765,000	10,770,925,700	
Total ES26 SPOT								13,959,000,000,000.00	46,200,000,000	23,100,000,000	
Total For ES26								13,959,000,000,000.00	46,200,000,000	23,100,000,000	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.39873	7.85000	103.37686		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			10.29000	78.48022	10.44000	77.50208		23,861,174,358,000.00	2,318,870,200	1,017,871,500	
Total ES33 SPOT								13,959,000,000,000.00	46,200,000,000	23,100,000,000	
Total For ES33								13,959,000,000,000.00	46,200,000,000	23,100,000,000	
ES33/R On 15/09/2033 Spot Bond			7.50000	99.87804	7.50000	99.85772		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			10.58000	85.10553	10.58000	85.08143		61,772,620,760,000.00	5,838,622,000	8,332,098,300	
Total ES42 SPOT								13,959,000,000,000.00	46,200,000,000	23,100,000,000	
Total For ES42								13,959,000,000,000.00	46,200,000,000	23,100,000,000	
ES42/R On 25/04/2042 Spot Bond			8.50000	103.13548	8.50000	103.11189		0.00	0	0	
Total ES42/R214 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ES42/R214										0.00	0	0
EXX02 On 19/05/2019 Spot Bond					0.00000	99.36741				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	101.93209				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	101.99578				0.00	0	0
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF01U SPOT										0.00	0	0
Total For FIF01U										0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF02U SPOT										0.00	0	0
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond					0.00000	100.59204				0.00	0	0
Total FIFB08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FIFB08									0.00	0	0
FIFB09 On 27/06/2019 Spot Bond					0.00000	101.76463			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	100.40048			0.00	420,000,000	105,000,000
Total FIFB10 SPOT									0.00	420,000,000	105,000,000
Total For FIFB10									0.00	420,000,000	105,000,000
FIFB11 On 07/02/2020 Spot Bond					0.00000	101.14175			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	100.57523			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	100.70919			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	100.39497			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	100.21303			0.00	0	0
Total FIFC32 SPOT									0.00	0	0
Total For FIFC32									0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FMLA1U SPOT									0.00	0	0
Total For FMLA1U									0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FPA1U SPOT									0.00	0	0
Total For FPA1U									0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			7.97500	102.19341	7.97500	102.17146		5,742,000,000,000.00		720,000,000	360,000,000
Total FRB05 SPOT								5,742,000,000,000.00		720,000,000	360,000,000
Total For FRB05								5,742,000,000,000.00		720,000,000	360,000,000
FRB12 On 02/06/2019 Spot Bond					0.00000	100.67548			0.00	0	0
Total FRB12 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRB12										0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	98.75552				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			10.09000	10.09000	10.09000	102.36334				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	102.49522				0.00	0	220,000,000
Total FRB15 SPOT										0.00	0	220,000,000
Total For FRB15										0.00	0	220,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	104.44600				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2022 Spot Bond					0.00000	101.91655				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	104.78191				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			10.79000	108.93140	10.79000	108.89996				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	104.65145				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	100.30763				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	100.18308				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	102.75029				0.00	120,000,000	60,000,000
Total FRB23 SPOT										0.00	120,000,000	60,000,000

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 FRB23										0.00	120,000,000	60,000,000
FRBC2 On 21/12/2018 Spot Bond			8.10500	105.45052	8.10500	105.42751				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	103.40215				0.00	0	0
Total FRBC22 SPOT										0.00	0	0
Total For FRBC22										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.75000	149.34529	2.75000	149.31091				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			2.88500	2.88500	2.88500	291.69960				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			3.53300	3.53300	3.53300	122.12318				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			3.96000	3.96000	3.96000	166.03010				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			4.03000	4.03000	4.03000	83.27452				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			4.32000	4.32000	4.32000	195.20654				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			4.31500	90.86061	4.31500	90.83590				0.00	0	0
Total FRBI46 SPOT										0.00	0	0
Total For FRBI46										0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			4.32000	92.59649	4.32000	92.22824				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			8.35000	8.35000	8.35000	80.21255				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			9.50000	9.50000	9.50000	54.61952				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRBZ02									0.00	0	0
FRBZ0: On 10/12/2024 Spot Bond			9.54000	9.54000	9.54000	53.92112			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	100.03475			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	101.91514			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	101.91727			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	102.68820			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	101.98276			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			4.32500	4.32500	4.32500	116.17171			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	102.07057			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	102.06640			0.00	0	0
Total FRC171 SPOT									0.00	0	0
Total For FRC171									0.00	0	0
FRC17: On 20/06/2018 Spot Bond					0.00000	102.07057			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	101.96399			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	101.92352			0.00	0	0
Total FRC177 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond					0.00000	100.39714				0.00	0	3,271,000,000
Total FRC178 SPOT										0.00	0	3,271,000,000
Total For FRC178										0.00	0	3,271,000,000
FRC17: On 20/09/2020 Spot Bond					0.00000	102.21282				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	100.40184				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	104.23284				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	102.50478				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2019 Spot Bond					0.00000	102.03475				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond					0.00000	102.04935				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	101.63183				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	105.30800	10.00000	105.28100				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond					0.00000	102.15121				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	102.36369				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	104.60592				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	102.11309				0.00	20,000,000	10,000,000
Total FRC210 SPOT										0.00	20,000,000	10,000,000
Total For FRC210										0.00	20,000,000	10,000,000
FRC21: On 07/05/2020 Spot Bond					0.00000	100.73595				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	100.73591				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	100.79072				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			3.31000	146.31842	3.31000	146.28252				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	100.40812				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC23: On 25/06/2018 Spot Bond					0.00000	101.71802				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			4.17000	141.80824	4.17000	141.77015				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond					0.00000	103.02092				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC234 On 08/02/2020 Spot Bond					0.00000	108.50413				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC236 On 19/10/2020 Spot Bond					0.00000	116.78712				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC237 On 08/02/2020 Spot Bond					0.00000	108.95483				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC238 On 19/10/2020 Spot Bond					0.00000	117.39485				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC239 On 19/10/2020 Spot Bond					0.00000	116.32645				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC240 On 08/02/2020 Spot Bond					0.00000	108.49568				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC241 On 08/02/2020 Spot Bond					0.00000	108.18602				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC242 On 19/10/2020 Spot Bond					0.00000	102.59051				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC243 On 08/02/2020 Spot Bond					0.00000	108.38096				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC244 On 19/10/2020 Spot Bond					0.00000	102.56481				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond					0.00000	102.06252				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 08/02/2020 Spot Bond					0.00000	108.17793				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC247 On 08/02/2020 Spot Bond					0.00000	100.08933				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond					0.00000	115.00185				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249 On 19/10/2020 Spot Bond					0.00000	97.10823				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC250 On 13/02/2022 Spot Bond					0.00000	100.67382				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC251 On 14/03/2022 Spot Bond					0.00000	102.10990				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC252 On 27/03/2020 Spot Bond					0.00000	101.88591				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC254 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
FRC255 On 17/07/2027 Spot Bond					0.00000	101.29722				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC256 On 27/03/2020 Spot Bond					0.00000	101.67943				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC257 On 08/05/2020 Spot Bond					0.00000	100.71462				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	102.39452				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	101.30372	3.45500	101.27848				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC26 On 10/10/2020 Spot Bond					0.00000	101.38438				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC26 On 13/07/2020 Spot Bond					0.00000	101.29203				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC26 On 15/03/2019 Spot Bond					0.00000	102.50330				0.00	0	0
Total FRC263 SPOT										0.00	0	0
Total For FRC263										0.00	0	0
FRC26 On 13/07/2020 Spot Bond					0.00000	101.09340				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC26 On 20/06/2021 Spot Bond					0.00000	100.95874				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC26 On 23/08/2019 Spot Bond					0.00000	100.30285				0.00	0	0
Total FRC266 SPOT										0.00	0	0
Total For FRC266										0.00	0	0
FRC26 On 06/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,013,070,000
Total FRC267 SPOT										0.00	0	3,013,070,000
Total For FRC267										0.00	0	3,013,070,000
FRC66 On 31/01/2022 Spot Bond			3.95000	3.95000	3.95000	142.90883				0.00	0	155,000,000
Total FRC66 SPOT										0.00	0	155,000,000
Total For FRC66										0.00	0	155,000,000
FRC69 On 31/01/2022 Spot Bond			3.89000	3.89000	3.89000	143.22122				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			3.87000	3.87000	3.87000	143.32553				0.00	0	80,000,000
Total FRC71 SPOT										0.00	0	80,000,000
Total For FRC71										0.00	0	80,000,000
FRD01 On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD17 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.26000	85.09292	4.26000	84.57673				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			4.18500	99.81813	4.18500	99.79129				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	101.73585				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	101.68243				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.96481				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	101.37567				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	101.07714				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	101.84073				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	101.56975				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRS01L On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS02L 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
FRS10L On 15/01/2024 Spot Bond			3.10800	3.10800	3.10800	99.82941				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS100 On 31/01/2038 Spot Bond			3.43000	3.43000	3.43000	111.94068			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS101 On 23/01/2024 Spot Bond					0.00000	101.02306			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	101.02306			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS104 On 31/01/2038 Spot Bond			3.57000	100.93773	3.57000	109.55865			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS108 On 07/12/2033 Spot Bond			3.62000	212.07885	3.62000	212.02517			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS109 On 31/01/2038 Spot Bond			4.36000	97.23371	4.36000	97.20710			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS110 On 07/12/2033 Spot Bond			3.65000	3.65000	3.65000	211.26875			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	101.12995			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			3.58000	121.79135	3.58000	121.76058			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	107.34663	3.70500	107.31915			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS115 On 31/01/2038 Spot Bond			4.10000	101.10353	4.10000	101.07657			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			3.77000	115.42158	3.77000	208.27594			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.82000	207.09781	3.82000	207.04427				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			3.11000	109.84749	3.11000	109.82115				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			3.85000	206.36305	3.85000	206.30954				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			4.93000	89.36436	4.93000	89.33853				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			4.38000	160.23344	4.38000	160.18958				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			4.46000	83.62110	4.46000	95.76703				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			3.90000	106.06906	3.90000	166.88445				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			3.96000	166.07367	3.96000	166.03010				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			4.36000	194.34907	4.36000	194.29600				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	94.08369				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			4.39000	84.20952	4.39000	96.77232				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			4.64500	4.64500	4.64500	93.17102				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.17000	100.04351	4.17000	100.01665				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			3.77000	168.79649	3.77000	168.75306				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			4.13000	199.65746	4.13000	199.60419				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			3.90000	166.92798	3.90000	166.88445				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			3.90000	166.92798	3.90000	166.88445				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			4.19000	98.43520	4.19000	162.80169				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			3.88000	119.50561	3.88000	119.47445				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			3.01000	147.93097	3.01000	147.89587				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			4.25000	162.01527	4.25000	161.97151				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			4.29000	161.46458	4.29000	161.42078				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			3.85000	119.73200	3.85000	119.70087				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.26000	161.87741	4.26000	161.83362				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.30000	4.30000	4.30000	161.28344				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 19/05/2019 Spot Bond					0.00000	119.19814				0.00	0	0
Total FRS157 SPOT										0.00	0	0
Total For FRS157										0.00	0	0
FRS157 On 20/06/2022 Spot Bond					0.00000	104.47067				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS158 On 06/06/2023 Spot Bond					0.00000	105.10131				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS159 On 06/06/2024 Spot Bond					0.00000	103.02704				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS160 On 06/06/2025 Spot Bond					0.00000	99.71709				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS161 On 20/06/2022 Spot Bond					0.00000	85.05915				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS162 On 06/06/2023 Spot Bond					0.00000	86.15773				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS163 On 06/06/2024 Spot Bond					0.00000	87.23181				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS164 On 06/06/2025 Spot Bond					0.00000	85.61807				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS165 On 01/08/2021 Spot Bond					0.00000	59.91842				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	73.99504				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS168 On 01/08/2022 Spot Bond					0.00000	71.37371				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS169 On 01/08/2021 Spot Bond					0.00000	62.52071				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS170 On 01/08/2022 Spot Bond					0.00000	125.55843				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS171 On 16/10/2022 Spot Bond					0.00000	101.24395				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS172 On 16/10/2024 Spot Bond					0.00000	101.32000				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS173 On 13/11/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS174 On 13/05/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS175 On 26/01/2024 Spot Bond					0.00000	80.66831				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS176 On 26/01/2024 Spot Bond					0.00000	80.66818				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			2.77000	2.77000	2.77000	293.35977				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.66000	2.66000	2.66000	294.95829				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			3.38000	3.38000	3.38000	284.68060				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.97000	2.97000	2.97000	148.11256				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	100.93486				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			2.50000	150.72009	2.50000	150.68644				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	100.77379				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			3.41000	106.84684	3.41000	106.82035				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			3.14000	85.61069	3.14000	113.89145				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			3.04000	3.04000	3.04000	126.00055				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	99.94962				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			3.07000	3.07000	3.07000	125.76070				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			3.57000	3.57000	3.57000	282.04015				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS94 On 08/08/2018 Spot Bond					0.00000	100.68443				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	100.22500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			6.90500	104.53805	6.90500	104.51841			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			7.75000	104.75393	7.75000	104.73193			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			7.83000	105.91248	7.83000	105.89013			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			8.71000	8.71000	8.71000	96.35308			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.06000	111.00045	9.06000	110.97343			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			9.45000	104.42669	9.45000	104.40020		9,450,000,000,000.00	1,000,000,000	500,000,000	
Total FRX26 SPOT								9,450,000,000,000.00	1,000,000,000	500,000,000	
Total For FRX26								9,450,000,000,000.00	1,000,000,000	500,000,000	
FRX27 On 07/03/2027 Spot Bond			9.49000	104.22661	9.49000	104.20036		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			9.95000	99.60042	9.95000	99.57370		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			10.12500	95.95454	10.12500	95.92836		0.00	0	0	
Total FRX31 SPOT								0.00	0	0	
Total For FRX31								0.00	0	0	
FRX32 On 31/03/2032 Spot Bond			10.04000	106.66262	10.04000	108.15624		0.00	0	200,000,000	
Total FRX32 SPOT								0.00	0	200,000,000	
Total For FRX32								0.00	0	200,000,000	
FRX45 On 14/04/2045 Spot Bond			10.86000	78.35618	10.86000	78.33341		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	101.86692		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0
FS1B1 On 20/09/2018 Spot Bond					0.00000	102.03006				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	101.96399				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	102.24080				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	100.46686				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	100.38865				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	100.39941				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	100.44669				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	100.49786				0.00	0	0
Total FS3A5 SPOT										0.00	0	0
Total For FS3A5										0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	100.65288				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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.34847				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	100.56586				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	100.24224				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	100.24493				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	100.26241				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	100.28389				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond					0.00000	100.29730				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	0.00000				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		810,000,000,000,000.00		58,100,000,000	64,500,000,000	
Total GPT44 SPOT								10,000,000,000,000.00		58,100,000,000	64,500,000,000	
Total For GPT44								10,000,000,000,000.00		58,100,000,000	64,500,000,000	
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB12 On 31/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB12U SPOT										0.00	0	0
Total For GRB12U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.60799				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond					0.00000	102.01801				0.00	200,000,000	200,000,000
Total GRT08 SPOT										0.00	200,000,000	200,000,000
Total For GRT08										0.00	200,000,000	200,000,000
GRT09 On 15/10/2018 Spot Bond					0.00000	101.45462				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRT10 On 13/05/2019 Spot Bond					0.00000	101.06206				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	100.54648				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	101.99595				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	101.24682				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	100.45911				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	101.34533				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	101.23496				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			9.08000	108.59020	9.08000	108.56371				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	100.08394				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	100.87796				0.00	0	2,000,000,000
Total GRT19 SPOT										0.00	0	2,000,000,000
Total For GRT19										0.00	0	2,000,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	101.59465				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			9.74000	102.98663	9.74000	104.35726				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	101.21767				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	101.40254				0.00	0	2,000,000,000
Total GRT23 SPOT										0.00	0	2,000,000,000
Total For GRT23										0.00	0	2,000,000,000
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
HC2T2 On 05/10/2018 Spot Bond					0.00000	101.43389				0.00	0	0
Total HC2T2 SPOT										0.00	0	0
Total For HC2T2										0.00	0	0
HC5T1 On 29/10/2018 Spot Bond					0.00000	100.23502				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB03 On 02/05/2018 Spot Bond					0.00000	100.81531				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	101.04577				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	101.66383				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	101.38958				0.00	356,000,000	89,000,000
Total HILB06 SPOT										0.00	356,000,000	89,000,000
Total For HILB06										0.00	356,000,000	89,000,000
HILB07 On 11/07/2021 Spot Bond					0.00000	101.40638				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	105.30800	10.00000	105.28100				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	100.44240				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF08 On 15/04/2019 Spot Bond					0.00000	101.46136			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	101.61498			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	100.44394			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			7.76000	105.26044	7.76000	105.23830			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	23.50439	100.00000	23.45179			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			2.81000	292.84877	2.81000	292.78105			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			2.52000	2.52000	2.52000	303.42380			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			3.39000	86.75331	3.39000	97.84179			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			10.18000	93.58445	10.18000	93.55879		57,415,200,000,000.00	5,640,000,000	2,820,000,000	
Total HWAY34 SPOT								57,415,200,000,000.00	5,640,000,000	2,820,000,000	
Total For HWAY34								57,415,200,000,000.00	5,640,000,000	2,820,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.04951	100.00000	10.02702		0.00	0	0	
Total HWAY34/R208 SPOT								0.00	0	0	
Total For HWAY34/R208								0.00	0	0	
HWAY3 On 31/07/2035 Spot Bond			10.16000	93.56735	10.16000	93.54174		22,352,000,000,000.00	2,200,000,000	1,100,000,000	
Total HWAY35 SPOT								22,352,000,000,000.00	2,200,000,000	1,100,000,000	
Total For HWAY35								22,352,000,000,000.00	2,200,000,000	1,100,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.04942	100.00000	10.02694		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.24126			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	102.25135			0.00	484,000,000	1,121,000,000
Total HWF09 SPOT									0.00	484,000,000	1,121,000,000
Total For HWF09									0.00	484,000,000	1,121,000,000
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	105.30800	10.00000	105.28100			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			2.39000	131.35449	2.43000	130.99068		380,292,777,152,000.00	159,118,316,800	101,046,546,100	
Total I2025 SPOT								380,292,777,152,000.00	159,118,316,800	101,046,546,100	
Total For I2025								380,292,777,152,000.00	159,118,316,800	101,046,546,100	
I2029 On 31/03/2029 Spot Bond			2.70000	99.93985	2.70000	99.91703		9,450,359,100,000.00	3,500,133,000	81,683,155,500	
Total I2029 SPOT								9,450,359,100,000.00	3,500,133,000	81,683,155,500	
Total For I2029								9,450,359,100,000.00	3,500,133,000	81,683,155,500	
I2033 On 28/02/2033 Spot Bond			2.76000	102.25525	2.76000	102.23184		16,112,660,304,000.00	5,837,920,400	44,930,005,800	
Total I2033 SPOT								16,112,660,304,000.00	5,837,920,400	44,930,005,800	
Total For I2033								16,112,660,304,000.00	5,837,920,400	44,930,005,800	
I2038 On 31/01/2038 Spot Bond			2.81000	123.29188	2.81000	123.26332		107,433,818,436,000.00	38,232,675,600	184,566,769,300	
Total I2038 SPOT								107,433,818,436,000.00	38,232,675,600	184,566,769,300	
Total For I2038								107,433,818,436,000.00	38,232,675,600	184,566,769,300	
I2046 On 31/03/2046 Spot Bond			2.94000	117.46141	2.94000	117.43382		254,898,007,056,000.00	86,700,002,400	129,293,854,200	
Total I2046 SPOT								254,898,007,056,000.00	86,700,002,400	129,293,854,200	
Total For I2046								254,898,007,056,000.00	86,700,002,400	129,293,854,200	
I2050 On 31/12/2050 Spot Bond			2.92000	123.04728	2.92000	123.01841		158,737,030,656,000.00	54,361,996,800	164,221,195,910	
Total I2050 SPOT								158,737,030,656,000.00	54,361,996,800	164,221,195,910	
Total For I2050								158,737,030,656,000.00	54,361,996,800	164,221,195,910	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.24179			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			8.55500	8.55500	8.55500	104.39134			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	100.77421			0.00	180,000,000	45,000,000
Total IBL102 SPOT									0.00	180,000,000	45,000,000
Total For IBL102									0.00	180,000,000	45,000,000
IBL103 On 08/06/2018 Spot Bond					0.00000	100.04323			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	101.20325			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	100.69302			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	100.32974			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			3.23000	286.84308	3.23000	286.78604			0.00	0	0
Total IBL109 SPOT									0.00	0	0
Total For IBL109									0.00	0	0
IBL110 On 07/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	15,000,000,000	15,000,000,000	
Total IBL110 SPOT								10,000,000,000,000.00	15,000,000,000	15,000,000,000	
Total For IBL110								10,000,000,000,000.00	15,000,000,000	15,000,000,000	
IBL22 On 15/03/2018 Spot Bond			5.55000	5.55000	5.55000	99.89367			0.00	0	0
Total IBL22 SPOT									0.00	0	0
Total For IBL22									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.57000	2.57000	2.57000	150.29981			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			6.70000	103.92466	6.70000	103.90567			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	105.30800	10.00000	105.28100			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			7.95500	7.95500	7.95500	101.70703			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			8.39000	8.39000	8.39000	99.10357		19,901,881,245,000.00	2,372,095,500	790,698,500	
Total IBL46 SPOT								19,901,881,245,000.00	2,372,095,500	790,698,500	
Total For IBL46								19,901,881,245,000.00	2,372,095,500	790,698,500	
IBL49 On 02/04/2018 Spot Bond			6.70000	103.21280	6.70000	103.19393			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0
IBL49/F On 02/04/2018 Spot Bond			7.34000	103.16957	7.34000	103.14892			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			8.38000	102.40370	8.38000	102.38048			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	100.83330			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			7.73500	100.97367	7.73500	100.95291			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	100.90621			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			7.69500	101.85587	7.69500	101.83462			0.00	0	0
Total IBL59 SPOT									0.00	0	0
Total For IBL59									0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.24000	105.11937	9.24000	105.09314			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond					0.00000	101.53732				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	100.81825				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	100.89878				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	99.92070				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			3.30000	146.37184	3.30000	146.33598				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	101.65399				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	100.58125				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	101.51911				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	100.46274				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	100.97176				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			9.29000	105.64709	9.29000	105.62058				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL78 SPOT									0.00	0	0
Total For IBL78									0.00	0	0
IBL79 On 27/01/2019 Spot Bond			7.52500	103.20183	7.52500	103.18077			301,000,000,000,000.00	40,000,000,000	20,000,000,000
Total IBL79 SPOT									11,000,000,000,000.00	40,000,000,000	20,000,000,000
Total For IBL79									11,000,000,000,000.00	40,000,000,000	20,000,000,000
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	101.21385			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	101.82564			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	100.95558			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	101.64794			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			7.82500	105.07616	7.82500	105.05388			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			8.59000	107.83219	8.59000	107.80715			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	19.87458	100.00000	19.83011			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	100.25556			0.00	452,000,000	113,000,000

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 IBL89 SPOT										0.00	452,000,000	113,000,000
Total For IBL89										0.00	452,000,000	113,000,000
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	100.14085				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	101.34441				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	100.40014				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	100.18455				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	100.66276				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	101.83668				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	101.53205				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	101.60339				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			7.69500	105.37191	7.69500	105.35005				0.00	0	0
Total IBL99 SPOT										0.00	0	0
Total For IBL99										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	9.46623	100.00000	9.44505				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCC01 On 06/12/2018 Spot Bond					0.00000	100.04091				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	101.22712				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			8.85000	101.97515	8.85000	101.95089				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	100.20487				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.04000	100.39029	10.04000	100.36313				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	100.55968				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			10.99500	105.43327	10.99500	105.43813				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	100.01318				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	100.01408				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			10.14000	106.52307	10.14000	106.49413				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	99.94524	4.00000	99.93429				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	101.55703				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	102.00734				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			8.44000	103.52919	8.44000	103.50568				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			7.24000	107.66955	7.24000	107.64852				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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		60,000,000,000,000.00	600,000,000	150,000,000	
Total IN355U SPOT								60,000,000,000,000.00	600,000,000	150,000,000	
Total For IN355U								60,000,000,000,000.00	600,000,000	150,000,000	
IN359U On 01/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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	105.30800	10.00000	105.28100				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	102.00147				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	105.98493				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	103.59469				0.00	0	0
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0
ING360 On 22/09/2022 Spot Bond					0.00000	102.04316				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	100.17320				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	100.80240				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	102.37554				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	100.76561				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			10.89000	105.50447	10.89000	105.47357				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	105.30800	10.00000	105.28100				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	101.57167				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond					0.00000	102.02492				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	100.01384				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	101.90425				0.00	424,000,000	106,000,000
Total IPF14 SPOT										0.00	424,000,000	106,000,000
Total For IPF14										0.00	424,000,000	106,000,000
IPF15 On 17/12/2020 Spot Bond					0.00000	102.32680				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	101.99169				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	101.83584				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	101.85658				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	101.87732			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	101.89996			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	101.96993			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	102.06390			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	100.76401			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	100.85392			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			8.74000	104.52296	8.74000	104.49827		41,088,282,610,000.00	4,701,176,500	2,183,725,500	
Total IPL10 SPOT								41,088,282,610,000.00	4,701,176,500	2,183,725,500	
Total For IPL10								41,088,282,610,000.00	4,701,176,500	2,183,725,500	
IPL11 On 24/05/2022 Spot Bond					0.00000	100.25938		0.00	272,000,000	68,000,000	
Total IPL11 SPOT								0.00	272,000,000	68,000,000	
Total For IPL11								0.00	272,000,000	68,000,000	
IPL7 On 05/04/2018 Spot Bond					0.00000	101.54350		0.00	428,000,000	107,000,000	
Total IPL7 SPOT								0.00	428,000,000	107,000,000	
Total For IPL7								0.00	428,000,000	107,000,000	
IPL7/JIB On 05/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IPL7/JIBAR SPOT								0.00	0	0	
Total For IPL7/JIBAR								0.00	0	0	
IPL8 On 10/10/2020 Spot Bond					0.00000	101.63851		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.61442			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	100.27956	2.75000	100.27198			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			5.81000	142.06656	5.81000	142.02224			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	99.62189			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2019 Spot Bond					0.00000	101.01331			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			4.43000	4.43000	4.43000	115.40746			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			4.43000	4.43000	4.43000	115.40746			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	99.89603			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	101.23368			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	101.37964			0.00	0	0
Total IV033 SPOT									0.00	0	0
Total For IV033									0.00	0	0
IV034 On 11/02/2021 Spot Bond			10.79000	104.99979	10.79000	104.96932			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV034 SPOT									0.00	0	0
Total For IV034									0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	104.03707			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	101.41724			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	102.22980			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			4.75000	4.75000	4.75000	138.81858			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	107.25678			0.00	0	278,500,000
Total IV040 SPOT									0.00	0	278,500,000
Total For IV040									0.00	0	278,500,000
IV041 On 29/09/2021 Spot Bond			11.14000	107.69058	11.14000	107.65833			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	100.53764			0.00	0	0
Total IV042 SPOT									0.00	0	0
Total For IV042									0.00	0	0
IV043 On 21/11/2021 Spot Bond			11.03000	11.03000	11.03000	108.02756			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	101.12450			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			4.50000	140.12082	4.50000	140.08193		180,000,000,000.00		40,000,000	20,000,000
Total IV045 SPOT								180,000,000,000.00		40,000,000	20,000,000
Total For IV045								180,000,000,000.00		40,000,000	20,000,000
IV046 On 21/06/2022 Spot Bond					0.00000	102.34315			0.00	0	0
Total IV046 SPOT									0.00	0	0
Total For IV046									0.00	0	0
IV08 On 30/04/2018 Spot Bond			8.22500	105.62975	8.22500	105.60623			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond					0.00000	101.19378				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			4.56000	157.80369	4.56000	157.75974				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	99.93922				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	99.79767				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	99.22010				0.00	0	0
Total IVA721 SPOT										0.00	0	0
Total For IVA721										0.00	0	0
IVA722 On 19/04/2018 Spot Bond			7.55000	7.55000	7.55000	99.07776				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	98.93583			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	98.77853		110,160,000,000,000.00	14,400,000,000	14,400,000,000	
Total IVA724 SPOT								10,160,000,000,000.00	14,400,000,000	14,400,000,000	
Total For IVA724								10,160,000,000,000.00	14,400,000,000	14,400,000,000	
IVA726 On 17/05/2018 Spot Bond			7.65000	7.65000	7.65000	98.49306		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	98.35094		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	98.20923		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	98.06793		0.00	0	0	
Total IVA729 SPOT								0.00	0	0	
Total For IVA729								0.00	0	0	
IVA731 On 14/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IVA731 SPOT								0.00	0	0	
Total For IVA731								0.00	0	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	105.30800	10.00000	105.28100		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	101.57914		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	101.57529		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	101.61071		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	98.65228		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.29500	102.56726	8.29500	102.54423				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	40.63523	100.00000	40.54430				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			8.66000	103.10265	8.66000	103.07851				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	100.37939				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	101.79535				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	100.90149				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	101.67707				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	100.76717				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	99.90626				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	101.69852				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	101.16785				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC077 On 04/05/2018 Spot Bond					0.00000	100.80913				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	101.33091				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	101.32594				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	100.26330				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	100.25247				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			9.51000	106.71366	9.51000	106.68643				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	101.80216				0.00	220,000,000	110,000,000
Total IVC097 SPOT										0.00	220,000,000	110,000,000
Total For IVC097										0.00	220,000,000	110,000,000
IVC098 On 14/06/2018 Spot Bond			7.69500	102.39113	7.69500	102.36998				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	100.99857				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	101.83035				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	99.99975				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	99.88253				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	101.81156				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC108 On 29/07/2019 Spot Bond					0.00000	101.02221				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	100.45564				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			9.16000	104.60040	9.16000	104.57453				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	100.40988				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	100.24331				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	100.25032				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	99.85471				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	100.53629				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	100.37328				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	101.66372				0.00	0	0
Total IVC120 SPOT										0.00	0	0
Total For IVC120										0.00	0	0
IVC121 On 22/09/2018 Spot Bond					0.00000	101.85641				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC121 SPOT										0.00	0	0
Total For IVC121										0.00	0	0
IVC122 On 20/01/2020 Spot Bond					0.00000	101.62675				0.00	0	0
Total IVC122 SPOT										0.00	0	0
Total For IVC122										0.00	0	0
IVC124 On 17/09/2018 Spot Bond					0.00000	99.74030				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	100.94087				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	101.60449				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVC96U SPOT									0.00	0	0
Total For IVC96U									0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC99U SPOT									0.00	0	0
Total For IVC99U									0.00	0	0
IVF36U On 22/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF36U SPOT									0.00	0	0
Total For IVF36U									0.00	0	0
IVF38U On 16/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF38U SPOT									0.00	0	0
Total For IVF38U									0.00	0	0
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	101.03741			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	99.88201			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond					0.00000	100.04674			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	101.93219			0.00	280,000,000	70,000,000
Total KAP005 SPOT									0.00	280,000,000	70,000,000
Total For KAP005									0.00	280,000,000	70,000,000
KAP006 On 29/06/2021 Spot Bond					0.00000	101.79277			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			9.06000	107.29057	9.06000	107.26446			177,374,668,680,000.00	19,577,778,000	6,525,926,000
Total KAP007 SPOT									177,374,668,680,000.00	19,577,778,000	6,525,926,000
Total For KAP007									177,374,668,680,000.00	19,577,778,000	6,525,926,000
KAP008 On 28/11/2019 Spot Bond					0.00000	100.92066			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP008 On 24/05/2020 Spot Bond					0.00000	100.25662				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP009 On 15/09/2020 Spot Bond					0.00000	99.83883				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP010 On 01/12/2022 Spot Bond					0.00000	100.17640				0.00	156,000,000	10,039,000,000
Total KAP012 SPOT										0.00	156,000,000	10,039,000,000
Total For KAP012										0.00	156,000,000	10,039,000,000
KAP012 On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KAP04U On 24/10/2022 Spot Bond					0.00000	101.09341				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KAP11 On 05/08/2020 Spot Bond					0.00000	100.94389				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KSB009 On 12/07/2020 Spot Bond					0.00000	101.42357				0.00	0	0
Total KST01 SPOT										0.00	0	0
Total For KST01										0.00	0	0
KST01 On 31/10/2027 Spot Bond			9.19000	131.96107	9.19000	131.92832				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	99.85198				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK05 On 30/10/2019 Spot Bond					0.00000	101.00672				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK08 On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK08/JIBAR SPOT										0.00	0	0
Total For LBK08/JIBAR										0.00	0	0
LBK08/JIBAR On 28/11/2019 Spot Bond			8.96000	103.68942	8.96000	103.66432				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/1 On 28/11/2019 Spot Bond			9.62000	102.65614	9.62000	102.62951			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	100.31480	9.71000	100.28853			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	101.54594			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	100.20290			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	101.89807			0.00	0	0
Total LBK17 SPOT									0.00	0	0
Total For LBK17									0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	104.52266			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	101.67817			0.00	0	0
Total LBK19 SPOT									0.00	0	0
Total For LBK19									0.00	0	0
LBK20 On 08/06/2022 Spot Bond			9.34000	105.48174	9.34000	105.45529		46,700,000,000,000.00	5,000,000,000	3,000,000,000	
Total LBK20 SPOT								16,700,000,000,000.00	5,000,000,000	3,000,000,000	
Total For LBK20								16,700,000,000,000.00	5,000,000,000	3,000,000,000	
LBK21 On 04/09/2018 Spot Bond					0.00000	99.98549		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	100.01261		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	100.01815		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LBK23 SPOT									0.00	0	0
Total For LBK23									0.00	0	0
LBK24 On 10/10/2024 Spot Bond			9.81000	106.51187	9.81000	106.48385		78,480,000,000,000.00	8,000,000,000	4,000,000,000	
Total LBK24 SPOT								'8,480,000,000,000.00	8,000,000,000	4,000,000,000	
Total For LBK24								'8,480,000,000,000.00	8,000,000,000	4,000,000,000	
LGL03 On 03/04/2018 Spot Bond			7.10500	103.31722	7.10500	103.29721		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			8.66000	101.65985	8.66000	101.63604		374,760,410,572,000.00	43,274,874,200	14,618,291,400	
Total LGL04 SPOT								'4,760,410,572,000.00	43,274,874,200	14,618,291,400	
Total For LGL04								'4,760,410,572,000.00	43,274,874,200	14,618,291,400	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.16518		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			9.39000	107.31248	9.39000	107.28544		46,950,000,000,000.00	5,000,000,000	2,500,000,000	
Total LGL06 SPOT								16,950,000,000,000.00	5,000,000,000	2,500,000,000	
Total For LGL06								16,950,000,000,000.00	5,000,000,000	2,500,000,000	
LGL07 On 04/10/2022 Spot Bond					0.00000	102.49722		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	101.20351		0.00	0	0	
Total LGL08 SPOT								0.00	0	0	
Total For LGL08								0.00	0	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	101.17589		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	102.41285		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			9.52500	106.64653	9.52500	106.61912		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			12.96000	106.45965	12.96000	106.42273		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	100.83438				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	100.74142				0.00	20,845,446,000	6,948,482,000
Total LHL27 SPOT										0.00	20,845,446,000	6,948,482,000
Total For LHL27										0.00	20,845,446,000	6,948,482,000
LHL28 On 13/02/2022 Spot Bond					0.00000	100.82764				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	103.06381				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LRFA2 On 20/11/2019 Spot Bond					0.00000	100.38428				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	101.12797				0.00	0	0
Total LRFB2 SPOT										0.00	0	0
Total For LRFB2										0.00	0	0
LRFC2 On 20/11/2019 Spot Bond					0.00000	100.43280				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	100.13956				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	100.14616				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	100.16018				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	100.15541				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	100.61282				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ111 SPOT										0.00	0	0
Total For MAQ111										0.00	0	0
MAQ11-On 10/12/2018 Spot Bond					0.00000	99.91804				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	99.85843				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	100.78710				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	98.74098				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	99.77825				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	101.29218				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	100.78000				0.00	316,000,000	5,579,000,000
Total MBF046 SPOT										0.00	316,000,000	5,579,000,000
Total For MBF046										0.00	316,000,000	5,579,000,000
MBF04-On 07/06/2019 Spot Bond					0.00000	100.55198				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	100.25352				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05 On 17/05/2019 Spot Bond					0.00000	100.61442				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	102.27588				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBF05 On 27/03/2018 Spot Bond					0.00000	101.57104				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	101.91128				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	100.17914				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	100.20974				0.00	0	0
Total MBF057 SPOT										0.00	0	0
Total For MBF057										0.00	0	0
MBP03 On 12/09/2019 Spot Bond					0.00000	99.91199				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	101.29984				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	100.23288				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	100.80317				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	100.30272				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	100.30795				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	100.88334				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			7.92500	104.71179	7.92500	104.68944				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBSA01 SPOT									0.00	0	0
Total For MBSA01									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	104.63320	8.00000	104.61066			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			7.97500	104.49574	7.97500	104.47330			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	103.52640	8.91000	103.50161			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	101.47318			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	101.52927			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			7.94500	102.69921	7.94500	102.67710			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			8.91500	105.20235	8.91500	105.17701			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	101.80425			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			8.76000	8.76000	8.76000	104.33392			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	102.08534			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	102.25538			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	102.87860			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MMF301 SPOT									0.00	0	0
Total For MMF301									0.00	0	0
MMF40 On 15/12/2024 Spot Bond					0.00000	102.87860			0.00	0	0
Total MMF401 SPOT									0.00	0	0
Total For MMF401									0.00	0	0
MMIG0 On 17/03/2019 Spot Bond					0.00000	99.48402			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			9.07500	9.07500	9.07500	102.32403		7,260,000,000,000.00	800,000,000	400,000,000	
Total MMIG02 SPOT								7,260,000,000,000.00	800,000,000	400,000,000	
Total For MMIG02								7,260,000,000,000.00	800,000,000	400,000,000	
MMIG0 On 01/06/2020 Spot Bond					0.00000	100.28207		0.00	224,000,000	56,000,000	
Total MMIG03 SPOT								0.00	224,000,000	56,000,000	
Total For MMIG03								0.00	224,000,000	56,000,000	
MMIG0 On 12/08/2025 Spot Bond			10.99000	10.99000	10.99000	102.27924		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			9.69000	9.69000	9.69000	104.84260		214,439,942,250,000.00	22,130,025,000	7,726,675,000	
Total MMIG05 SPOT								14,439,942,250,000.00	22,130,025,000	7,726,675,000	
Total For MMIG05								14,439,942,250,000.00	22,130,025,000	7,726,675,000	
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.46346		0.00	236,000,000	59,000,000	
Total MMIG06 SPOT								0.00	236,000,000	59,000,000	
Total For MMIG06								0.00	236,000,000	59,000,000	
MTN06 On 13/07/2020 Spot Bond					0.00000	101.62953		0.00	0	0	
Total MTN06 SPOT								0.00	0	0	
Total For MTN06								0.00	0	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.32026		0.00	100,000,000	50,000,000	
Total MTN07 SPOT								0.00	100,000,000	50,000,000	
Total For MTN07								0.00	100,000,000	50,000,000	
MTN08 On 11/10/2020 Spot Bond					0.00000	101.38351		0.00	1,000,000,000	1,000,000,000	
Total MTN08 SPOT								0.00	1,000,000,000	1,000,000,000	
Total For MTN08								0.00	1,000,000,000	1,000,000,000	
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		64,400,000,000,000.00	644,000,000	161,000,000	
Total MTN08U SPOT								14,400,000,000,000.00	644,000,000	161,000,000	
Total For MTN08U								14,400,000,000,000.00	644,000,000	161,000,000	
MTN09 On 11/10/2022 Spot Bond					0.00000	101.56342		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTN09 SPOT										0.00	0	0
Total For MTN09										0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	101.45194				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	100.52629				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	100.82123				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	102.08964				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	110.71025				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5G23U SPOT										0.00	0	0
Total For N5G23U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.19000	99.00425	9.19000	98.97966				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 NAM01 SPOT									0.00	0	9,097,312,400
Total For NAM01									0.00	0	9,097,312,400
NAM02 On 29/06/2020 Spot Bond			8.49000	104.09401	8.49000	104.07024			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			9.14000	104.83638	9.14000	104.81050			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			9.99000	103.93510	9.99000	103.90711			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			7.96500	104.76281	7.96500	104.74021		15,948,512,253,000.00	2,002,324,200	667,441,400	
Total NBK11A SPOT								15,948,512,253,000.00	2,002,324,200	667,441,400	
Total For NBK11A								15,948,512,253,000.00	2,002,324,200	667,441,400	
NBK12/ On 19/03/2021 Spot Bond			8.81500	105.89881	8.81500	105.87358		26,475,858,670,500.00	3,003,500,700	1,001,166,900	
Total NBK12A SPOT								26,475,858,670,500.00	3,003,500,700	1,001,166,900	
Total For NBK12A								26,475,858,670,500.00	3,003,500,700	1,001,166,900	
NBK12/ On 19/03/2021 Spot Bond			9.38000	104.42524	9.38000	104.39880		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			8.94000	108.21127	8.94000	108.18513		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			8.29000	104.30781	8.29000	104.67640		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			8.84000	100.45675	8.84000	100.43274		0.00	0	0	
Total NBK15A SPOT								0.00	0	0	
Total For NBK15A								0.00	0	0	
NBK16/ On 12/02/2025 Spot Bond			9.06000	102.56427	9.06000	102.53916		31,166,400,000,000.00	3,440,000,000	860,000,000	
Total NBK16A SPOT								31,166,400,000,000.00	3,440,000,000	860,000,000	
Total For NBK16A								31,166,400,000,000.00	3,440,000,000	860,000,000	
NBK17/ On 22/04/2026 Spot Bond			9.43000	106.65625	9.43000	106.62926		23,009,200,000,000.00	2,440,000,000	1,220,000,000	
Total NBK17A SPOT								23,009,200,000,000.00	2,440,000,000	1,220,000,000	
Total For NBK17A								23,009,200,000,000.00	2,440,000,000	1,220,000,000	
NBK18/ On 01/06/2020 Spot Bond			8.23500	104.52046	8.23500	104.49729		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK19/On 01/06/2022 Spot Bond			8.99000	104.81531	8.99000	104.78999			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			9.34000	108.52893	9.34000	108.50172			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	100.09877			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			9.62000	107.50215	9.62000	107.47425			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			9.28000	105.98563	9.28000	105.95909		262,742,923,200,000.00	28,312,815,000	9,437,605,000	
Total NBK22A SPOT								2,742,923,200,000.00	28,312,815,000	9,437,605,000	
Total For NBK22A								2,742,923,200,000.00	28,312,815,000	9,437,605,000	
NBK23/On 19/11/2025 Spot Bond			9.29000	110.76873	9.29000	110.74094		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	100.66523		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			9.59000	111.66196	9.59000	111.63307		19,180,000,000,000.00	2,000,000,000	1,000,000,000	
Total NBK24A SPOT								19,180,000,000,000.00	2,000,000,000	1,000,000,000	
Total For NBK24A								19,180,000,000,000.00	2,000,000,000	1,000,000,000	
NBK24I On 11/02/2022 Spot Bond					0.00000	100.58491		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			9.18000	9.18000	9.18000	106.32931		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	100.56128		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	15.29069	100.00000	15.25647		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	103.44308				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			9.54000	112.63181	9.54000	112.60282				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	100.32364				0.00	0	0
Total NBK27B SPOT										0.00	0	0
Total For NBK27B										0.00	0	0
NBK28I On 02/08/2023 Spot Bond			9.19000	104.38211	9.19000	104.35621				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	100.41207				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			9.49000	106.81083	9.49000	106.78349				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	100.72708				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			8.98000	103.25344	8.98000	103.22839				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	101.69870				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	100.41769				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	100.23953				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	101.10627				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK33B SPOT										0.00	0	0
Total For NBK33B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond					0.00000	101.79116				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	102.85434				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	103.73089				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	101.07332				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	102.01875				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			7.52500	105.38713	7.52500	105.36562				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	37.64481	100.00000	37.56058				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			10.76500	10.76500	10.76500	50.71289				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	100.93532				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	100.71831				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	100.86623				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond					0.00000	101.73824				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK44I On 15/02/2021 Spot Bond					0.00000	100.49222				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	100.50636				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	100.51767				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	100.53170				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	101.23981				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	101.96393				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			9.93500	108.22947	9.93500	108.20049				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	101.95328				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			9.97000	107.23389	9.97000	107.20507				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	101.96393				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.98085			0.00	0	0
Total NCLN90 SPOT									0.00	0	0
Total For NCLN90									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	102.00214			0.00	0	0
Total NCLN91 SPOT									0.00	0	0
Total For NCLN91									0.00	0	0
NCLN9 On 09/04/2018 Spot Bond					0.00000	101.40836			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	101.88984			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	101.43222			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	101.69066			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	100.77586			0.00	0	0
Total NED14 SPOT									0.00	0	0
Total For NED14									0.00	0	0
NED15 On 08/04/2019 Spot Bond			8.42500	8.42500	8.42500	106.43580			0.00	0	0
Total NED15 SPOT									0.00	0	0
Total For NED15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED16 On 08/04/2019 Spot Bond					0.00000	102.71444			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	101.42618			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	101.39895			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	104.60048			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			9.96000	104.74826	9.96000	104.72014		60,357,600,000,000.00	6,060,000,000	3,030,000,000	
Total NED20 SPOT								60,357,600,000,000.00	6,060,000,000	3,030,000,000	
Total For NED20								60,357,600,000,000.00	6,060,000,000	3,030,000,000	
NEDT1 On 21/05/2021 Spot Bond					0.00000	102.51928			0.00	20,000,000	10,000,000
Total NEDT1A SPOT									0.00	20,000,000	10,000,000
Total For NEDT1A									0.00	20,000,000	10,000,000
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.57454			0.00	0	0
Total NEDT1B SPOT									0.00	0	0
Total For NEDT1B									0.00	0	0
NET51 On 16/11/2018 Spot Bond					0.00000	100.46106			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	105.53041			0.00	0	0
Total NGL01 SPOT									0.00	0	0
Total For NGL01									0.00	0	0
NGL02 On 15/03/2022 Spot Bond					0.00000	103.23967			0.00	9,589,341,000	3,196,447,000
Total NGL02 SPOT									0.00	9,589,341,000	3,196,447,000
Total For NGL02									0.00	9,589,341,000	3,196,447,000
NGL03 On 26/05/2022 Spot Bond					0.00000	100.30132			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	102.29106			0.00	0	0
Total NGLT1A SPOT									0.00	0	0
Total For NGLT1A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NHM00 On 25/11/2020 Spot Bond			10.00000	105.30800	10.00000	105.28100			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	104.31272	13.50000	104.27508			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	99.96980			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			3.29000	3.29000	3.29000	124.01733			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			3.68000	3.68000	3.68000	120.99312			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			3.81000	3.81000	3.81000	168.17555			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			4.12000	163.82017	4.12000	163.77648			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			4.28000	76.82108	4.28000	98.37820			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			7.81000	104.40479	7.81000	104.38270			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			8.44000	8.44000	8.44000	104.39195			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A17 On 22/05/2018 Spot Bond					0.00000	100.32013			0.00	0	0
Total NQ1A17 SPOT									0.00	0	0
Total For NQ1A17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A1 On 22/05/2018 Spot Bond					0.00000	100.31292			0.00	0	0
Total NQ1A19 SPOT									0.00	0	0
Total For NQ1A19									0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond					0.00000	100.32766			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	100.32228			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	100.34296			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	100.35191			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	100.32228			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			8.64000	8.64000	8.64000	104.39033			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	100.33994			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	100.35125			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	100.32984			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			8.84000	8.84000	8.84000	104.38875			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	100.33362			0.00	0	0
Total NQ1C15 SPOT									0.00	0	0
Total For NQ1C15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1C1 On 22/05/2020 Spot Bond					0.00000	100.36745				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	100.34560				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	100.40506				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	100.34117				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	100.37492				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			7.70500	106.46198	7.70500	106.43987				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			8.79000	117.30122	8.79000	117.27335				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			3.36000	180.15537	3.36000	180.11104				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			10.69000	113.11057	10.69000	113.07822		129,135,200,000,000.00	12,080,000,000	6,040,000,000		
Total NRA028 SPOT								129,135,200,000,000.00	12,080,000,000	6,040,000,000		
Total For NRA028								129,135,200,000,000.00	12,080,000,000	6,040,000,000		
NRA02: On 30/11/2028 Spot Bond			100.00000	15.28754	100.00000	15.25352				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
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,100,000,000
Total NSN97U SPOT										0.00	0	10,100,000,000
Total For NSN97U										0.00	0	10,100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC16 On 22/03/2018 Spot Bond					0.00000	101.87799			0.00	0	0
Total NTC16 SPOT									0.00	0	0
Total For NTC16									0.00	0	0
NTC18 On 27/02/2019 Spot Bond					0.00000	100.54267			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	100.95035			0.00	368,000,000	92,000,000
Total NTC19 SPOT									0.00	368,000,000	92,000,000
Total For NTC19									0.00	368,000,000	92,000,000
NTC20 On 27/07/2020 Spot Bond					0.00000	101.39706			0.00	700,000,000	600,000,000
Total NTC20 SPOT									0.00	700,000,000	600,000,000
Total For NTC20									0.00	700,000,000	600,000,000
NTC21 On 24/03/2022 Spot Bond					0.00000	102.09482			0.00	116,000,000	29,000,000
Total NTC21 SPOT									0.00	116,000,000	29,000,000
Total For NTC21									0.00	116,000,000	29,000,000
NTC22 On 15/02/2021 Spot Bond					0.00000	100.51201			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	100.52331			0.00	12,000,000	3,000,000
Total NTC23 SPOT									0.00	12,000,000	3,000,000
Total For NTC23									0.00	12,000,000	3,000,000
OMI01 On 22/11/2022 Spot Bond					0.00000	100.36127			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	101.34651			0.00	296,000,000	74,000,000
Total OML02 SPOT									0.00	296,000,000	74,000,000
Total For OML02									0.00	296,000,000	74,000,000
OML03 On 27/11/2019 Spot Bond			8.96000	103.04312	8.96000	103.01817			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	102.14499			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			9.32000	9.32000	9.32000	105.37422		27,960,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML05 SPOT								27,960,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML05								27,960,000,000,000.00	3,000,000,000	1,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML06 On 19/03/2022 Spot Bond			10.12000	100.37066	10.12000	105.48784			30,360,000,000,000.00	3,000,000,000	1,500,000,000
Total OML06 SPOT									30,360,000,000,000.00	3,000,000,000	1,500,000,000
Total For OML06									30,360,000,000,000.00	3,000,000,000	1,500,000,000
OML07 On 19/03/2025 Spot Bond			11.04000	99.29774	11.04000	104.72792			22,080,000,000,000.00	2,000,000,000	1,000,000,000
Total OML07 SPOT									22,080,000,000,000.00	2,000,000,000	1,000,000,000
Total For OML07									22,080,000,000,000.00	2,000,000,000	1,000,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	101.02204			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			10.11000	102.66077	10.11000	102.63281			227,083,672,230,000.00	22,461,293,000	7,820,431,000
Total OML09 SPOT									227,083,672,230,000.00	22,461,293,000	7,820,431,000
Total For OML09									227,083,672,230,000.00	22,461,293,000	7,820,431,000
OML10 On 14/09/2025 Spot Bond			11.04000	101.40314	11.04000	101.37304			20,092,800,000,000.00	1,820,000,000	870,000,000
Total OML10 SPOT									20,092,800,000,000.00	1,820,000,000	870,000,000
Total For OML10									20,092,800,000,000.00	1,820,000,000	870,000,000
PBKJ1U 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
PBKS1U 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
PBKX1U 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
PBLS1U 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
PBLT1U 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
PBUC1U 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
PBUJ1U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PMM12 On 25/11/2020 Spot Bond			10.00000	105.30800	10.00000	105.28100				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM34 On 07/03/2018 Spot Bond					0.00000	0.00000				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	100.73219				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	99.90765				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	100.01063				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	100.01063				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	100.63904				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	100.17493				0.00	0	0
Total PMM42 SPOT										0.00	0	0
Total For PMM42										0.00	0	0
PMM43 On 28/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			670,000,000,000,000.00	66,700,000,000	25,000,000,000	
Total PMM43 SPOT									'0,000,000,000,000.00	66,700,000,000	25,000,000,000	
Total For PMM43									'0,000,000,000,000.00	66,700,000,000	25,000,000,000	
PPC00: On 31/12/2018 Spot Bond					0.00000	99.72361				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	98.57840				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	100.36701				0.00	0	0
Total PRE2A1 SPOT										0.00	0	0
Total For PRE2A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE2A On 20/02/2022 Spot Bond					0.00000	100.38419			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	100.39922			0.00	320,000,000	80,000,000
Total PRE2A3 SPOT									0.00	320,000,000	80,000,000
Total For PRE2A3									0.00	320,000,000	80,000,000
PRE2B On 20/02/2022 Spot Bond					0.00000	100.42924			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	100.43353			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	100.43781			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			8.08000	117.24130	8.19000	116.47016			223,001,865,824,000.00	5,225,619,042,800	1,336,804,846,500
Total R186 SPOT									13,001,865,824,000.00	225,619,042,800	336,804,846,500
Total For R186									13,001,865,824,000.00	225,619,042,800	336,804,846,500
R197 On 07/12/2023 Spot Bond			2.16000	302.42108	2.16000	302.35646			184,713,627,744,000.00	85,515,568,400	85,045,168,300
Total R197 SPOT									14,713,627,744,000.00	85,515,568,400	85,045,168,300
Total For R197									14,713,627,744,000.00	85,515,568,400	85,045,168,300
R202 On 07/12/2033 Spot Bond			2.83000	233.23887	2.82000	233.46866			394,687,387,640,000.00	139,465,508,000	181,612,825,800
Total R202 SPOT									14,687,387,640,000.00	139,465,508,000	181,612,825,800
Total For R202									14,687,387,640,000.00	139,465,508,000	181,612,825,800
R2023 On 28/02/2023 Spot Bond			7.43500	101.47664	7.54000	101.02389			127,811,657,240,000.00	555,186,504,000	486,297,102,400
Total R2023 SPOT									27,811,657,240,000.00	555,186,504,000	486,297,102,400
Total For R2023									27,811,657,240,000.00	555,186,504,000	486,297,102,400
R2030 On 31/01/2030 Spot Bond			8.65000	96.03320	8.65000	96.01074			609,444,454,545,000.00	1,457,739,243,300	440,428,663,200
Total R2030 SPOT									19,444,454,545,000.00	457,739,243,300	440,428,663,200
Total For R2030									19,444,454,545,000.00	457,739,243,300	440,428,663,200
R2032 On 31/03/2032 Spot Bond			8.86000	98.76670	8.86000	98.74319			234,383,991,268,000.00	1,267,989,163,800	561,294,451,571
Total R2032 SPOT									14,383,991,268,000.00	267,989,163,800	561,294,451,571
Total For R2032									14,383,991,268,000.00	267,989,163,800	561,294,451,571
R2035 On 28/02/2035 Spot Bond			9.04000	98.79419	9.04000	98.77045			512,701,714,808,000.00	1,052,290,012,700	553,660,498,200
Total R2035 SPOT									12,701,714,808,000.00	052,290,012,700	553,660,498,200
Total For R2035									12,701,714,808,000.00	052,290,012,700	553,660,498,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037 On 31/01/2037 Spot Bond			9.13500	95.18728	9.13500	95.16380			217,830,308,397,000.00	1,337,474,582,200	519,022,754,200
Total R2037 SPOT									17,830,308,397,000.00	337,474,582,200	519,022,754,200
Total For R2037									17,830,308,397,000.00	337,474,582,200	519,022,754,200
R204 On 21/12/2018 Spot Bond			6.46500	102.85652	6.52500	102.79257			378,347,448,532,500.00	58,522,420,500	72,324,175,500
Total R204 SPOT									78,347,448,532,500.00	58,522,420,500	72,324,175,500
Total For R204									78,347,448,532,500.00	58,522,420,500	72,324,175,500
R2040 On 31/01/2040 Spot Bond			9.19000	99.12509	9.19000	99.10049			087,549,506,886,000.00	988,851,959,400	537,247,179,000
Total R2040 SPOT									17,549,506,886,000.00	988,851,959,400	537,247,179,000
Total For R2040									17,549,506,886,000.00	988,851,959,400	537,247,179,000
R2044 On 31/01/2044 Spot Bond			9.24000	96.08649	9.24000	96.06251			033,272,372,120,000.00	1,410,527,313,000	818,393,731,800
Total R2044 SPOT									13,272,372,120,000.00	410,527,313,000	318,393,731,800
Total For R2044									13,272,372,120,000.00	410,527,313,000	318,393,731,800
R2048 On 28/02/2048 Spot Bond			9.21000	95.55085	9.21000	95.52747			964,106,843,492,000.00	2,493,388,365,200	360,839,242,300
Total R2048 SPOT									14,106,843,492,000.00	493,388,365,200	360,839,242,300
Total For R2048									14,106,843,492,000.00	493,388,365,200	360,839,242,300
R207 On 15/01/2020 Spot Bond			6.67500	102.03630	6.76000	101.87071			256,190,400,555,000.00	487,818,786,600	211,304,395,600
Total R207 SPOT									16,190,400,555,000.00	487,818,786,600	211,304,395,600
Total For R207									16,190,400,555,000.00	487,818,786,600	211,304,395,600
R208 On 31/03/2021 Spot Bond			6.99000	102.30973	7.09000	102.02036			836,943,384,673,000.00	405,857,422,700	317,498,639,200
Total R208 SPOT									16,943,384,673,000.00	405,857,422,700	317,498,639,200
Total For R208									16,943,384,673,000.00	405,857,422,700	317,498,639,200
R209 On 31/03/2036 Spot Bond			8.89000	79.21624	9.04000	78.10887			778,000,094,285,000.00	2,337,232,856,500	332,460,008,100
Total R209 SPOT									78,000,094,285,000.00	337,232,856,500	332,460,008,100
Total For R209									78,000,094,285,000.00	337,232,856,500	332,460,008,100
R210 On 31/03/2028 Spot Bond			2.54000	187.72345	2.56000	187.35469			6,717,925,604,000.00	2,644,852,600	91,467,322,400
Total R210 SPOT									6,717,925,604,000.00	2,644,852,600	91,467,322,400
Total For R210									6,717,925,604,000.00	2,644,852,600	91,467,322,400
R212 On 31/01/2022 Spot Bond			1.99000	153.57071	2.00000	153.48203			554,352,807,898,000.00	278,569,250,200	169,925,676,100
Total R212 SPOT									14,352,807,898,000.00	278,569,250,200	169,925,676,100
Total For R212									14,352,807,898,000.00	278,569,250,200	169,925,676,100
R213 On 28/02/2031 Spot Bond			8.61500	87.69634	8.74500	86.76542			532,796,032,596,000.00	642,228,210,400	441,733,253,300
Total R213 SPOT									12,796,032,596,000.00	642,228,210,400	441,733,253,300
Total For R213									12,796,032,596,000.00	642,228,210,400	441,733,253,300
R214 On 28/02/2041 Spot Bond			9.17000	74.75001	9.17000	74.73180			523,891,346,455,000.00	1,474,797,311,500	791,681,808,200
Total R214 SPOT									13,891,346,455,000.00	474,797,311,500	791,681,808,200
Total For R214									13,891,346,455,000.00	474,797,311,500	791,681,808,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCG01 On 24/10/2019 Spot Bond					0.00000	101.43027			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	101.71659			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
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		48,400,000,000,000.00	484,000,000	121,000,000	
Total RDF05U SPOT								18,400,000,000,000.00	484,000,000	121,000,000	
Total For RDF05U								18,400,000,000,000.00	484,000,000	121,000,000	
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	99.91909			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	101.18373			0.00	172,000,000	43,000,000
Total RDFB05 SPOT									0.00	172,000,000	43,000,000
Total For RDFB05									0.00	172,000,000	43,000,000
RDFB0 On 22/03/2019 Spot Bond					0.00000	102.79698			0.00	0	0
Total RDFB06 SPOT									0.00	0	0
Total For RDFB06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB0 On 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	101.86588			0.00	0	0
Total RDFB07 SPOT									0.00	0	0
Total For RDFB07									0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.69535			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	100.14633			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	102.11856			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	101.74710			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	100.22111			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	100.00822			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	100.86293			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	101.63238			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	101.39676			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	100.39743			0.00	0	0
Total REB01 SPOT									0.00	0	0
Total For REB01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.38359			0.00	0	0
Total REB02 SPOT									0.00	0	0
Total For REB02									0.00	0	0
REBC0 On 17/05/2018 Spot Bond					0.00000	100.37487			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	101.99203			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	102.10129			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	102.53000			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	102.07543			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	102.32768			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	102.55761			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	100.34812			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	100.04015			0.00	0	0
Total RED501 SPOT									0.00	0	0
Total For RED501									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES02 On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03 On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04 On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES30 On 07/03/2021 Spot Bond					0.00000	99.86554				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	100.57928				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	100.25437				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	101.43182				0.00	368,000,000	92,000,000
Total RES36 SPOT										0.00	368,000,000	92,000,000
Total For RES36										0.00	368,000,000	92,000,000
RES38 On 01/08/2020 Spot Bond					0.00000	101.08687				0.00	276,000,000	69,000,000
Total RES38 SPOT										0.00	276,000,000	69,000,000
Total For RES38										0.00	276,000,000	69,000,000
RES39 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	101.27785				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	100.19550				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42 On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.61000	107.43927	8.61000	107.41439			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			9.22000	103.57158	9.22000	103.54593		7,191,600,000,000.00		780,000,000	195,000,000
Total RW23 SPOT								7,191,600,000,000.00		780,000,000	195,000,000
Total For RW23								7,191,600,000,000.00		780,000,000	195,000,000
RW28 On 10/12/2028 Spot Bond			10.45500	101.13498	10.45500	101.10667			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	105.30800	10.00000	105.28100			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	99.85037			0.00	1,610,000,000	805,000,000
Total SBK16 SPOT									0.00	1,610,000,000	805,000,000
Total For SBK16									0.00	1,610,000,000	805,000,000
SBK17 On 30/07/2019 Spot Bond					0.00000	101.74215			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	102.67719			0.00	0	1,040,000,000
Total SBK18 SPOT									0.00	0	1,040,000,000
Total For SBK18									0.00	0	1,040,000,000
SBK19 On 24/10/2019 Spot Bond					0.00000	101.11679			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	102.56164			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2020 Spot Bond					0.00000	101.78276			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	102.12311			0.00	0	250,000,000
Total SBK22 SPOT									0.00	0	250,000,000
Total For SBK22									0.00	0	250,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK23 On 28/05/2022 Spot Bond			10.34000	107.27864	10.34000	107.24877			42,394,000,000,000.00	4,100,000,000	2,050,000,000
Total SBK23 SPOT									12,394,000,000,000.00	4,100,000,000	2,050,000,000
Total For SBK23									12,394,000,000,000.00	4,100,000,000	2,050,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	102.78656			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	105.46340			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			9.89000	110.73597	9.89000	110.70661			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			7.52500	103.51707	7.52500	103.49587			42,891,371,250,000.00	5,699,850,000	2,819,950,000
Total SBK9 SPOT									12,891,371,250,000.00	5,699,850,000	2,819,950,000
Total For SBK9									12,891,371,250,000.00	5,699,850,000	2,819,950,000
SBS16 On 22/09/2018 Spot Bond					0.00000	102.12203			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	102.91773			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			7.97000	108.39027	7.97000	108.36700			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			9.37000	106.96553	9.37000	106.93848			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	103.01417			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	100.96224			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS25 On 24/05/2019 Spot Bond			7.70500	103.87408	7.70500	103.85239			0.00	0	0
Total SBS25 SPOT									0.00	0	0
Total For SBS25									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			8.79000	106.57599	8.79000	106.55066			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			7.74000	103.17725	7.74000	103.15573			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			9.53000	94.87331	9.53000	94.84891			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	99.94015			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			9.61000	103.36763	9.61000	103.34098			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	101.83737			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			9.48500	102.67067	9.48500	107.68018		28,455,000,000,000.00	3,000,000,000	1,450,000,000	
Total SBS34 SPOT								28,455,000,000,000.00	3,000,000,000	1,450,000,000	
Total For SBS34								28,455,000,000,000.00	3,000,000,000	1,450,000,000	
SBS36 On 29/01/2020 Spot Bond					0.00000	101.25214			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			8.38000	100.15006	8.38000	100.12735			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			9.34000	99.71196	9.34000	99.68682			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			10.13000	98.16000	10.13000	98.13321			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS4 On 16/11/2021 Spot Bond			8.43000	103.19307	8.43000	103.16953			154,517,263,500,000.00	18,329,450,000	6,303,150,000
Total SBS4 SPOT									154,517,263,500,000.00	18,329,450,000	6,303,150,000
Total For SBS4									154,517,263,500,000.00	18,329,450,000	6,303,150,000
SBS40 On 12/11/2020 Spot Bond					0.00000	101.48009			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			8.71000	107.99583	8.71000	107.97040			0.00	0	2,000,000,000
Total SBS41 SPOT									0.00	0	2,000,000,000
Total For SBS41									0.00	0	2,000,000,000
SBS42 On 12/11/2025 Spot Bond			9.26000	110.87581	9.26000	110.84809			0.00	0	0
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0
SBS43 On 12/11/2027 Spot Bond			9.55500	111.34191	9.55500	111.31320			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	100.81839			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	101.46395			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			8.75500	108.10416	8.75500	108.07857			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	101.70620			0.00	60,000,000,000	30,000,000,000
Total SBS47 SPOT									0.00	60,000,000,000	30,000,000,000
Total For SBS47									0.00	60,000,000,000	30,000,000,000
SBS48 On 31/01/2020 Spot Bond					0.00000	100.67359			0.00	0	0
Total SBS48 SPOT									0.00	0	0
Total For SBS48									0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	101.03771			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			8.70000	103.40141	8.70000	103.37709			0.00	0	0
Total SBS50 SPOT									0.00	0	0
Total For SBS50									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS51 On 31/01/2024 Spot Bond			9.23000	9.23000	9.23000	103.39219			0.00	0	0
Total SBS51 SPOT									0.00	0	0
Total For SBS51									0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	101.14692			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	100.24140			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	99.91360			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	100.47804			0.00	0	0
Total SBS55 SPOT									0.00	0	0
Total For SBS55									0.00	0	0
SBS56 On 12/06/2022 Spot Bond			8.61500	8.61500	8.61500	103.26566			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	100.19540			0.00	0	0
Total SBS57 SPOT									0.00	0	0
Total For SBS57									0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	100.36960			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	101.33730			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	101.18880			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			3.19000	287.42006	3.19000	287.35064			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			4.22000	4.22000	4.22000	197.50603			0.00	0	0
Total SBSI14 SPOT									0.00	0	0
Total For SBSI14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBT101 On 31/03/2022 Spot Bond					0.00000	103.37849			0.00	0	0
Total SBT101 SPOT									0.00	0	0
Total For SBT101									0.00	0	0
SBT102 On 30/09/2022 Spot Bond					0.00000	102.39306			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	100.72396			0.00	120,000,000	60,000,000
Total SBT201 SPOT									0.00	120,000,000	60,000,000
Total For SBT201									0.00	120,000,000	60,000,000
SGI004 On 20/01/2021 Spot Bond					0.00000	101.98699			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	101.98712			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	101.80143			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	105.30800	10.00000	105.28100			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	100.78272			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			7.67000	100.97620	7.67000	100.95568			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	101.72697			0.00	0	0
Total SLI4 SPOT									0.00	0	0
Total For SLI4									0.00	0	0
SLRA1 On 15/08/2019 Spot Bond					0.00000	100.52239			0.00	240,000,000	60,000,000
Total SLRA1 SPOT									0.00	240,000,000	60,000,000
Total For SLRA1									0.00	240,000,000	60,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.53634				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.50917				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	100.52336				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	100.54503				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	100.55046				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	100.55151				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	100.55443				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	100.59083				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	100.60235				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	100.57576				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	100.58829				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	103.21202				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SNT03 On 12/04/2023 Spot Bond			10.09000	10.09000	10.09000	111.29865			31,279,000,000,000.00	3,100,000,000	1,550,000,000
Total SNT03 SPOT									31,279,000,000,000.00	3,100,000,000	1,550,000,000
Total For SNT03									31,279,000,000,000.00	3,100,000,000	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	102.52361			0.00	0	0
Total SNT04 SPOT									0.00	0	0
Total For SNT04									0.00	0	0
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.08809			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	100.36323			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	100.36999			0.00	208,000,000	52,000,000
Total SPDA12 SPOT									0.00	208,000,000	52,000,000
Total For SPDA12									0.00	208,000,000	52,000,000
SPDA6 On 21/08/2019 Spot Bond					0.00000	100.36127			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	100.54285			0.00	376,000,000	94,000,000
Total SPDA7 SPOT									0.00	376,000,000	94,000,000
Total For SPDA7									0.00	376,000,000	94,000,000
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.36225			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	100.36855			0.00	296,000,000	74,000,000
Total SPDA9 SPOT									0.00	296,000,000	74,000,000
Total For SPDA9									0.00	296,000,000	74,000,000
SPG002 On 09/09/2019 Spot Bond					0.00000	99.97560			0.00	0	0
Total SPG002 SPOT									0.00	0	0
Total For SPG002									0.00	0	0
SPG003 On 31/10/2019 Spot Bond					0.00000	100.94033			0.00	0	0
Total SPG003 SPOT									0.00	0	0
Total For SPG003									0.00	0	0
SS039U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA05 On 16/04/2018 Spot Bond					0.00000	101.36417			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			8.69000	101.98611	8.69000	101.96227		187,667,953,880,000.00	21,595,852,000	7,365,284,000	
Total SSA06 SPOT								17,667,953,880,000.00	21,595,852,000	7,365,284,000	
Total For SSA06								17,667,953,880,000.00	21,595,852,000	7,365,284,000	
SSN00 On 31/03/2021 Spot Bond			8.66000	97.91908	8.66000	97.89628		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			8.66000	97.91908	8.66000	97.89628		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			3.84500	3.84500	3.84500	119.73866		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			9.69000	106.93870	9.69000	106.91090		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			10.61500	75.01051	10.61500	74.98943		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	101.11174		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	101.20531		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	101.79541		0.00	0	0	
Total SSN027 SPOT								0.00	0	0	
Total For SSN027								0.00	0	0	
SSN02 On 07/12/2023 Spot Bond					0.00000	100.02627		0.00	0	1,500,000,000	
Total SSN029 SPOT								0.00	0	1,500,000,000	
Total For SSN029								0.00	0	1,500,000,000	
SSN03 On 17/03/2020 Spot Bond					0.00000	99.72576		0.00	0	0	
Total SSN033 SPOT								0.00	0	0	
Total For SSN033								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN03: On 02/06/2020 Spot Bond					0.00000	100.14876				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond					0.00000	100.43571				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 01/06/2021 Spot Bond					0.00000	100.18631				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	101.06220				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	101.29197				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04: On 13/10/2023 Spot Bond			8.94000	107.64042	8.94000	107.61455				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.41000	96.51033	4.41000	96.48379				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond					0.00000	100.68905				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04: On 30/04/2027 Spot Bond					0.00000	100.94351				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond					0.00000	101.41656				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN04: On 21/06/2018 Spot Bond					0.00000	105.85178				0.00	0	0
Total SSN048 SPOT										0.00	0	0
Total For SSN048										0.00	0	0
SSN04: On 30/09/2027 Spot Bond					0.00000	103.10966				0.00	0	0
Total SSN049 SPOT										0.00	0	0
Total For SSN049										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN05(On 08/12/2023 Spot Bond			3.19000	3.19000	3.19000	287.35064				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05(On 26/09/2018 Spot Bond					0.00000	103.52661				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	100.95232				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			7.14200	105.99927	7.14200	105.97883				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	101.01890				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	100.77015				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05(On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05(On 19/01/2023 Spot Bond					0.00000	101.14355				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			8.40000	101.96843	8.40000	100.72867				0.00	0	0
Total SSN059 SPOT										0.00	0	0
Total For SSN059										0.00	0	0
SSN06(On 05/10/2022 Spot Bond					0.00000	100.15455				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.14000	103.19292	9.14000	103.16758				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/08/2019 Spot Bond					0.00000	100.35925				0.00	32,000,000	8,000,000
Total T12A10 SPOT										0.00	32,000,000	8,000,000
Total For T12A10										0.00	32,000,000	8,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T12A11 On 21/08/2019 Spot Bond					0.00000	100.78029				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			8.41000	101.22485	8.41000	101.20181				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	100.63287				0.00	412,000,000	103,000,000
Total T13A10 SPOT										0.00	412,000,000	103,000,000
Total For T13A10										0.00	412,000,000	103,000,000
T13A11 On 21/08/2020 Spot Bond					0.00000	100.36700				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			8.31000	105.07591	8.31000	105.05228				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	100.33843				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	100.41234				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	100.36621				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			8.41000	104.58510	8.41000	104.56130				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	100.36734				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	100.12593				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			8.36000	103.43002	8.36000	103.40661				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T14A10 On 21/11/2019 Spot Bond					0.00000	100.36526				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	100.37316				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	102.70518	9.15000	102.67979				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	100.33496				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	100.30197				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	101.57626				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	101.56556				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	101.41565				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	100.82117				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	101.32560				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	100.92965				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	101.80213				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.85738				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	100.87121				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	101.26231				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	101.29517				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	100.83801				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	100.45027				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	100.18375				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	101.18569				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	101.19435	8.73000	101.17088				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	101.32619				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2018 Spot Bond			8.02500	8.02500	8.02500	101.16402				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11A€ On 18/07/2018 Spot Bond					0.00000	101.24484				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1On 18/07/2018 Spot Bond					0.00000	101.33373				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2On 18/07/2018 Spot Bond					0.00000	101.23090				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3On 18/07/2018 Spot Bond					0.00000	101.22558				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1On 18/07/2018 Spot Bond					0.00000	101.36243				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2On 18/07/2018 Spot Bond					0.00000	101.35712				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3On 18/07/2018 Spot Bond					0.00000	101.31063				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1On 18/07/2018 Spot Bond					0.00000	101.77605				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2On 18/07/2018 Spot Bond					0.00000	101.78134				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3On 18/07/2018 Spot Bond					0.00000	101.75487				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1On 21/08/2019 Spot Bond					0.00000	100.35521				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2On 21/08/2019 Spot Bond					0.00000	100.36531				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12A On 21/08/2019 Spot Bond			8.36000	8.36000	8.36000	101.46383			0.00	0	0
Total TH12A3 SPOT									0.00	0	0
Total For TH12A3									0.00	0	0
TH12A On 21/08/2019 Spot Bond					0.00000	100.35925			0.00	0	0
Total TH12A4 SPOT									0.00	0	0
Total For TH12A4									0.00	0	0
TH12A On 21/08/2019 Spot Bond					0.00000	100.37340			0.00	220,000,000	55,000,000
Total TH12A5 SPOT									0.00	220,000,000	55,000,000
Total For TH12A5									0.00	220,000,000	55,000,000
TH12A On 21/08/2019 Spot Bond			8.27000	100.73384	8.27000	100.71129			0.00	0	0
Total TH12A6 SPOT									0.00	0	0
Total For TH12A6									0.00	0	0
TH12A On 21/08/2019 Spot Bond					0.00000	100.35723			0.00	0	0
Total TH12A7 SPOT									0.00	0	0
Total For TH12A7									0.00	0	0
TH12A On 21/08/2019 Spot Bond					0.00000	100.37340			0.00	0	0
Total TH12A8 SPOT									0.00	0	0
Total For TH12A8									0.00	0	0
TH12A On 21/08/2019 Spot Bond			8.38000	100.26636	8.38000	100.24363			0.00	0	0
Total TH12A9 SPOT									0.00	0	0
Total For TH12A9									0.00	0	0
TH12B On 21/08/2019 Spot Bond					0.00000	100.39157			0.00	0	0
Total TH12B1 SPOT									0.00	0	0
Total For TH12B1									0.00	0	0
TH12B On 21/08/2019 Spot Bond					0.00000	100.39157			0.00	0	0
Total TH12B2 SPOT									0.00	0	0
Total For TH12B2									0.00	0	0
TH12B On 21/08/2019 Spot Bond					0.00000	100.39157			0.00	0	0
Total TH12B3 SPOT									0.00	0	0
Total For TH12B3									0.00	0	0
TH12B On 21/08/2019 Spot Bond					0.00000	100.39157			0.00	0	0
Total TH12B4 SPOT									0.00	0	0
Total For TH12B4									0.00	0	0
TH12C On 21/08/2019 Spot Bond					0.00000	101.50228			0.00	0	0
Total TH12C1 SPOT									0.00	0	0
Total For TH12C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12C: On 21/08/2019 Spot Bond					0.00000	101.50228			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	100.42384			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	100.42344			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	100.55447			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	100.54143			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	100.63279			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	100.55207			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	100.34996			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	100.35885			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	100.70279			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			8.51000	102.16578	8.51000	102.14226			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	100.35036			0.00	0	0
Total TH13A5 SPOT									0.00	0	0
Total For TH13A5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13A6 On 21/08/2018 Spot Bond					0.00000	100.53627				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond					0.00000	99.87292				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A8 On 21/08/2020 Spot Bond			8.40000	103.09683	8.40000	103.07339				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A9 On 21/08/2018 Spot Bond					0.00000	100.46382				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond					0.00000	100.39147				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond					0.00000	100.39187				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond					0.00000	100.38798				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond					0.00000	100.38007				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond					0.00000	100.39026				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond					0.00000	100.41967				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond					0.00000	100.42289				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond					0.00000	100.40773				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13C: On 21/08/2020 Spot Bond					0.00000	100.41562				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.44181				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.55213				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.55213				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.54488				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.53904				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.56013				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	100.91964				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	100.37880				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			8.63000	107.55544	8.63000	107.53035				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	100.83871				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	100.87923				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH14A: On 21/11/2021 Spot Bond			8.58000	102.67291	8.58000	105.14002			0.00	0	0
Total TH14A8 SPOT									0.00	0	0
Total For TH14A8									0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	100.40333			0.00	0	0
Total TH14B1 SPOT									0.00	0	0
Total For TH14B1									0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	100.39127			0.00	0	0
Total TH14B2 SPOT									0.00	0	0
Total For TH14B2									0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	100.38644			0.00	0	0
Total TH14B3 SPOT									0.00	0	0
Total For TH14B3									0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	100.42342			0.00	0	0
Total TH14C1 SPOT									0.00	0	0
Total For TH14C1									0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	100.41539			0.00	0	0
Total TH14C2 SPOT									0.00	0	0
Total For TH14C2									0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	100.41057			0.00	0	0
Total TH14C3 SPOT									0.00	0	0
Total For TH14C3									0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	100.54353			0.00	0	0
Total TH14D1 SPOT									0.00	0	0
Total For TH14D1									0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	100.53515			0.00	0	0
Total TH14D2 SPOT									0.00	0	0
Total For TH14D2									0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	100.52356			0.00	0	0
Total TH14D3 SPOT									0.00	0	0
Total For TH14D3									0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	100.36103			0.00	0	0
Total TH15A1 SPOT									0.00	0	0
Total For TH15A1									0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	100.36920			0.00	0	0
Total TH15A2 SPOT									0.00	0	0
Total For TH15A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.67881				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	100.37807				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	100.39700				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	100.51379				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	101.83776				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	101.27873				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	103.34864				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	101.82231				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			8.11000	8.11000	8.11000	96.49461				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	30.35241	100.00000	30.29482				0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	105.30800	10.00000	105.28100				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	100.01173				0.00	0	0
Total TL22 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	100.01365				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			8.73000	101.22752	8.73000	101.20402				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			9.26000	101.61389	9.26000	101.58890				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	100.25690				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	101.72191				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	103.51066				0.00	0	0
Total TLC03 SPOT										0.00	0	0
Total For TLC03										0.00	0	0
TN20 On 17/09/2020 Spot Bond			8.41500	104.42370	8.41500	104.39993			197,852,992,325,000.00	142,347,355,000	63,016,285,000	
Total TN20 SPOT									17,852,992,325,000.00	142,347,355,000	63,016,285,000	
Total For TN20									17,852,992,325,000.00	142,347,355,000	63,016,285,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	21.89017	100.00000	21.84120			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	19.18760	100.00000	19.14466			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			9.17000	110.71774	9.17000	110.69032			222,330,318,000,000.00	24,245,400,000	16,147,100,000	
Total TN23 SPOT									22,330,318,000,000.00	24,245,400,000	16,147,100,000	
Total For TN23									22,330,318,000,000.00	24,245,400,000	16,147,100,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	15.13176	100.00000	15.09790			0.00	0	0	
Total TN23/R2023 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TN23/R2023									0.00	0	0
TN25 On 19/08/2025 Spot Bond			10.00000	97.87885	10.00000	97.85247			200,000,000,000,000.00	20,000,000,000	25,480,000,000
Total TN25 SPOT									10,000,000,000,000.00	20,000,000,000	25,480,000,000
Total For TN25									10,000,000,000,000.00	20,000,000,000	25,480,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	10.10606	100.00000	10.08346			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			10.09000	95.55511	10.09000	95.52913			0.00	0	2,750,000,000
Total TN27 SPOT									0.00	0	2,750,000,000
Total For TN27									0.00	0	2,750,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	11.55064	100.00000	11.52480			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			10.70000	102.97059	10.70000	102.94110			169,060,000,000,000.00	15,800,000,000	13,700,000,000
Total TN30 SPOT									169,060,000,000,000.00	15,800,000,000	13,700,000,000
Total For TN30									169,060,000,000,000.00	15,800,000,000	13,700,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	123.94681	8.00000	123.92010			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			11.27000	100.21237	11.27000	100.18219			130,732,000,000,000.00	11,600,000,000	5,800,000,000
Total TN40 SPOT									130,732,000,000,000.00	11,600,000,000	5,800,000,000
Total For TN40									130,732,000,000,000.00	11,600,000,000	5,800,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	104.43948	10.75000	104.40944			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	100.38728			0.00	0	0
Total TNF18 SPOT									0.00	0	0
Total For TNF18									0.00	0	0
TORQ1 On 15/08/2018 Spot Bond					0.00000	100.59423			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	101.83336			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond					0.00000	100.67825			0.00	0	0
Total TORQ6 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2019 Spot Bond					0.00000	100.51503				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	100.52636				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	100.54334				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	105.30800	10.00000	105.28100				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	101.49145				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	101.58914				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	100.54958				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			8.59000	104.75750	8.59000	104.73316				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	99.86794				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	99.86121				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			8.66000	104.67086	8.66000	104.64648				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A: On 14/12/2018 Spot Bond					0.00000	99.86777				0.00	0	0
Total TRA2A4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRA2A4										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond					0.00000	99.86121				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			8.46000	8.46000	8.46000	105.19224				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	99.82654				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	99.84664				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	99.82966				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	99.82320				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	99.78134				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	99.78134				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	100.49115				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	100.53545				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	100.54860				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.63377				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TRA3B1									0.00	0	0
TRAA2 On 14/06/2019 Spot Bond					0.00000	99.87566			0.00	64,000,000	16,000,000
Total TRAA2 SPOT									0.00	64,000,000	16,000,000
Total For TRAA2									0.00	64,000,000	16,000,000
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	100.27615			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	99.85894			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	101.49713			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	101.52765			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
TSE03 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSE03U										0.00	0	0
TSP221 On 26/04/2018 Spot Bond					0.00000	98.94499				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	98.64166				0.00	0	0
Total TSP222 SPOT										0.00	0	0
Total For TSP222										0.00	0	0
TSP224 On 24/05/2018 Spot Bond					0.00000	98.34428				0.00	0	0
Total TSP224 SPOT										0.00	0	0
Total For TSP224										0.00	0	0
TSP226 On 07/06/2018 Spot Bond					0.00000	98.05993				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	97.75342				0.00	0	0
Total TSP227 SPOT										0.00	0	0
Total For TSP227										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond					0.00000	101.17946				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	101.18966				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	101.18966				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	101.02296				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	100.93822				0.00	0	0
Total TWC261 SPOT										0.00	0	0
Total For TWC261										0.00	0	0
TWC26 On 30/04/2018 Spot Bond					0.00000	100.79050				0.00	0	0
Total TWC262 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TWC262									0.00	0	0
TWC26 On 14/05/2018 Spot Bond					0.00000	100.49992			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	100.41660			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	100.16625			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			8.59000	105.64662	8.59000	105.62247		816,909,000,000.00	95,100,000	31,700,000	
Total UG21 SPOT								816,909,000,000.00	95,100,000	31,700,000	
Total For UG21								816,909,000,000.00	95,100,000	31,700,000	
UG26 On 09/03/2026 Spot Bond			10.16000	106.19638	10.16000	106.16731		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	
VCJB3U On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJB3U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VCJB3U										0.00	0	0
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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
VKC21 On 06/03/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total VKC21 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VKC21										0.00	0	0
VKC22 On 29/03/2018 Spot Bond					0.00000	101.48080				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	100.33765				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	100.37121				0.00	0	0
Total VKC24 SPOT										0.00	0	0
Total For VKC24										0.00	0	0
VKC25 On 05/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VKC25 SPOT										0.00	0	0
Total For VKC25										0.00	0	0
VKE01 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	101.69728				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	100.78142				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	99.99982				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	101.95873				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	101.52259				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	101.46426				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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
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	99.91961				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	101.56371				0.00	200,000,000	100,000,000
Total WHL01 SPOT										0.00	200,000,000	100,000,000
Total For WHL01										0.00	200,000,000	100,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL01U SPOT										0.00	0	0
Total For WHL01U										0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL02U SPOT										0.00	0	0
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			2.58000	2.58000	2.58000	252.44652				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			7.08500	104.69450	7.08500	104.67437				0.00	0	0
Total WSP3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For WSP3									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			7.40000	105.71328	7.40000	105.69206			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			7.84000	105.73603	7.84000	105.71357		1,058,400,000,000.00		135,000,000	45,000,000
Total WSP5 SPOT								1,058,400,000,000.00		135,000,000	45,000,000
Total For WSP5								1,058,400,000,000.00		135,000,000	45,000,000
WSP5/f On 28/05/2021 Spot Bond			100.00000	17.96331	100.00000	17.92311			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			6.47000	90.55551	6.47000	90.53958			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									2.06e+017	123,066,037,457,900	141,046,911,713
Total for SPOT :									2.06e+017	066,037,457,900	141,046,911,713
Total Futures									2.06e+017	066,037,473,785	141,047,992,064
Total Options									0.00	0	94,528
Grand Total:									2.06e+017	066,037,473,785	141,048,086,592