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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/04/2018

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 03/05/2018 Bond Future			10.30796	79.66177	10.23159	80.15292			0.00	0	0
ES33 On 02/08/2018 Bond Future			10.39859	81.09221	10.31963	81.59224			0.00	0	9,466
ES33 On 01/11/2018 Bond Future			10.49307	78.77606	10.41135	79.28546			0.00	0	0
ES33 On 07/02/2019 Bond Future			10.59959	80.33436	10.51463	80.85471			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 03/05/2018 Bond Future	11.21	Call			5,967.40000	5.96740	5,476,250		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.21	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.22	Call			6,024.90000	6.02490	5,533,750		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.22	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.20	Call			5,909.83000	5.90983	5,418,680		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.20	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.15	Call			5,033.47000	5.03347	4,533,440		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.15	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Call			5,091.16000	5.09116	4,591,130		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Call			4,975.72000	4.97572	4,475,690		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES33 Option									0.00	0	0
Total For ES33									0.00	0	9,466
ES42 On 03/05/2018 Bond Future			10.49271	82.94097	10.41622	83.51248			0.00	0	3,000
ES42 On 02/08/2018 Bond Future			10.58045	84.43035	10.50145	85.01217			0.00	0	7,957
ES42 On 01/11/2018 Bond Future			10.67084	81.70366	10.58914	82.29631			0.00	0	0
ES42 On 07/02/2019 Bond Future			10.76921	83.31968	10.68443	83.92502			0.00	0	0
Total ES42 Future									0.00	0	10,957
Total For ES42									0.00	0	10,957
I2025 On 03/05/2018 Bond Future			134.09524	134.09524	134.28360	134.28360			0.00	0	941
I2025 On 02/08/2018 Bond Future			135.16527	135.16527	135.35804	135.35804			8,785,742.55	65	685
I2025 On 01/11/2018 Bond Future			137.64697	137.64697	137.84259	137.84259			0.00	0	0
I2025 On 07/02/2019 Bond Future			139.00491	139.00491	139.20689	139.20689			0.00	0	0
Total I2025 Future									8,785,742.55	65	1,626
I2025 On 03/05/2018 Bond Future	133.21	Call			1,073.60000	1.07360	885,240		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.21	Put			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.22	Call			1,063.60000	1.06360	875,240		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.22	Put			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.20	Call			1,083.60000	1.08360	895,240		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.20	Put			0.00000	0.00000	0,000		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			1,301.96000	1.30196	1,494,730		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			1,311.96000	1.31196	1,504,730		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			1,291.96000	1.29196	1,484,730		0.00	0	0
Total I2025 Option									0.00	0	0
Total For I2025									8,785,742.55	65	1,626
I2029 On 03/05/2018 Bond Future			100.29225	100.29225	100.59653	100.59653			0.00	0	0
I2029 On 02/08/2018 Bond Future			102.12428	102.12428	102.43485	102.43485			0.00	0	1,370
I2029 On 01/11/2018 Bond Future			102.94971	102.94971	103.26543	103.26543			0.00	0	0
I2029 On 07/02/2019 Bond Future			105.02260	105.02260	105.34650	105.34650			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			104.78347	104.78347	106.27058	106.27058			0.00	0	6,055
I2033 On 02/08/2018 Bond Future			106.69747	106.69747	108.21259	108.21259			0.00	0	1,515
I2033 On 01/11/2018 Bond Future			107.53530	107.53530	109.07777	109.07777			0.00	0	0
I2033 On 07/02/2019 Bond Future			109.70059	109.70059	111.27596	111.27596			0.00	0	0
Total I2033 Future									0.00	0	7,570
I2033 On 03/05/2018 Bond Future	107.69	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	03/05/2018	Bond Future	107.69	Put			1,419.42000	1.41942	2,906,530		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Put			1,429.42000	1.42942	2,916,530		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			1,439.42000	1.43942	2,926,530		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Put			1,727.41000	1.72741	3,242,530		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.92	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.92	Put			1,707.41000	1.70741	3,222,530		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			1,717.41000	1.71741	3,232,530		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	7,570
I2038	On	03/05/2018	Bond Future			127.91385	127.91385	128.73004	128.73004			0.00	0	5,837
I2038	On	02/08/2018	Bond Future			128.69848	128.69848	129.53046	129.53046			0.00	0	8,180
I2038	On	01/11/2018	Bond Future			131.06143	131.06143	131.90812	131.90812			0.00	0	0
I2038	On	07/02/2019	Bond Future			132.11022	132.11022	132.97618	132.97618			0.00	0	0
Total I2038 Future												0.00	0	14,017
I2038	On	03/05/2018	Bond Future	132.29	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Put			3,559.96000	3.55996	4,376,150		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			3,539.96000	3.53996	4,356,150		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			3,549.96000	3.54996	4,366,150		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Put			4,999.54000	4.99954	5,831,520		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Put			5,009.54000	5.00954	5,841,520		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			5,019.54000	5.01954	5,851,520		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	14,017
I2046	On	03/05/2018	Bond Future			120.78354	120.78354	121.51156	121.51156			834,735,044.94	6,911	1,258
I2046	On	02/08/2018	Bond Future			122.99008	122.99008	123.73193	123.73193			849,984,442.88	6,911	9,917
I2046	On	01/11/2018	Bond Future			123.59885	123.59885	124.35374	124.35374			0.00	0	0
I2046	On	07/02/2019	Bond Future			126.08734	126.08734	126.85987	126.85987			0.00	0	0
Total I2046 Future												1,684,719,487.82	13,822	11,175
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			6,428.44000	6.42844	7,156,460		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046	On	03/05/2018	Bond Future	127.95	Put			6,438.44000	6.43844	7,166,460		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Put			6,418.44000	6.41844	7,146,460		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.78	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.78	Put			5,048.07000	5.04807	5,789,920		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			5,058.07000	5.05807	5,799,920		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			5,038.07000	5.03807	5,779,920		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												1,684,719,487.82	13,822	11,175
I2050	On	03/05/2018	Bond Future			128.63127	128.63127	129.48377	129.48377			326,080,269.45	2,535	7,093
I2050	On	02/08/2018	Bond Future			129.25294	129.25294	130.12187	130.12187			327,656,202.90	2,535	9,775
I2050	On	01/11/2018	Bond Future			131.62610	131.62610	132.51040	132.51040			0.00	0	0
I2050	On	07/02/2019	Bond Future			132.50473	132.50473	133.40911	133.40911			0.00	0	0
Total I2050 Future												653,736,472.35	5,070	16,868
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			6,136.23000	6.13623	6,988,730		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			6,146.23000	6.14623	6,998,730		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			6,126.23000	6.12623	6,978,730		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			7,408.13000	7.40813	8,277,060		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			7,418.13000	7.41813	8,287,060		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			7,398.13000	7.39813	8,267,060		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												653,736,472.35	5,070	16,868
R186	On	03/05/2018	Bond Future			8.22403	117.82140	8.15564	118.27626		6.18	4,962,755,189.40	42,121	65,592
R186	On	02/08/2018	Bond Future			8.26566	114.63833	8.19421	115.10161		6.87	5,304,086,252.44	46,268	135,785
R186	On	01/11/2018	Bond Future			8.30526	116.72044	8.23056	117.19239		6.93	0.00	0	0
R186	On	07/02/2019	Bond Future			8.34826	113.72310	8.26964	114.20568		7.17	0.00	0	0
Total R186 Future												10,266,841,441.84	88,389	201,377
R186	On	03/05/2018	Bond Future	8.35	Put			107.50000	0.10750	179,590	6.61	0.00	0	500
R186	On	03/05/2018	Bond Future	8.50	Put			23.02000	0.02302	40,870	6.80	0.00	0	3,500
R186	On	03/05/2018	Bond Future	8.25	Call			879.66000	0.87966	569,630	6.49	0.00	0	0
R186	On	03/05/2018	Bond Future	8.25	Put			252.70000	0.25270	397,530	6.49	0.00	0	3,500
R186	On	03/05/2018	Bond Future	7.85	Put			2,082.17000	2.08217	2,521,980	6.02	0.00	0	0

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R186	On	03/05/2018	Bond Future	7.85	Call			20.04000	0.02004	4,990	6.02	0.00	0	500
R186	On	03/05/2018	Bond Future	8.35	Call			1,393.97000	1.39397	1,011,200	6.61	0.00	0	0
R186	On	03/05/2018	Bond Future	8.00	Call			131.45000	0.13145	52,090	6.18	0.00	0	0
R186	On	03/05/2018	Bond Future	8.45	Put			39.79000	0.03979	69,540	6.74	0.00	0	0
R186	On	03/05/2018	Bond Future	8.45	Call			1,980.75000	1.98075	1,555,640	6.74	0.00	0	0
R186	On	03/05/2018	Bond Future	8.70	Call			3,557.41000	3.55741	3,104,060	7.05	0.00	0	0
R186	On	03/05/2018	Bond Future	8.70	Put			1.89000	0.00189	3,400	7.05	0.00	0	0
R186	On	03/05/2018	Bond Future	8.50	Call			2,289.36000	2.28936	1,852,350	6.80	0.00	0	0
R186	On	03/05/2018	Bond Future	9.19	Call			6,632.39000	6.63239	6,177,530	7.42	0.00	0	0
R186	On	03/05/2018	Bond Future	8.85	Call			4,509.83000	4.50983	4,055,120	7.23	0.00	0	0
R186	On	03/05/2018	Bond Future	8.85	Put			0.22000	0.00022	0,370	7.23	0.00	0	4,745
R186	On	03/05/2018	Bond Future	8.40	Put			66.53000	0.06653	113,920	6.68	0.00	0	3,500
R186	On	03/05/2018	Bond Future	8.40	Call			1,680.87000	1.68087	1,273,400	6.68	0.00	0	0
R186	On	03/05/2018	Bond Future	8.00	Put			1,175.51000	1.17551	1,551,010	6.18	0.00	0	0
R186	On	03/05/2018	Bond Future	9.75	Put			0.00000	0.00000	0,000	7.42	0.00	0	3,200
R186	On	03/05/2018	Bond Future	8.69	Put			2.16000	0.00216	3,900	7.04	0.00	0	0
R186	On	03/05/2018	Bond Future	8.69	Call			3,493.69000	3.49369	3,040,570	7.04	0.00	0	0
R186	On	03/05/2018	Bond Future	9.72	Call			9,834.34000	9.83434	9,379,480	7.42	0.00	0	0
R186	On	03/05/2018	Bond Future	9.72	Put			0.00000	0.00000	0,000	7.42	0.00	0	10,640
R186	On	03/05/2018	Bond Future	9.19	Put			0.00000	0.00000	0,000	7.42	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			0.09000	0.00009	0,140	7.31	0.00	0	0
R186	On	03/05/2018	Bond Future	9.30	Put			0.00000	0.00000	0,000	7.42	0.00	0	0
R186	On	03/05/2018	Bond Future	9.30	Call			7,307.53000	7.30753	6,852,670	7.42	0.00	0	0
R186	On	03/05/2018	Bond Future	10.14	Call			12,282.43000	12.28243	11,827,570	7.42	0.00	0	0
R186	On	03/05/2018	Bond Future	10.14	Put			0.00000	0.00000	0,000	7.42	0.00	0	0
R186	On	03/05/2018	Bond Future	9.75	Call			10,011.78000	10.01178	9,556,920	7.42	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			4,951.21000	4.95121	4,496,400	7.32	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			0.07000	0.00007	0,120	7.32	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			5,014.09000	5.01409	4,559,270	7.33	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			0.06000	0.00006	0,100	7.33	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			4,888.30000	4.88830	4,433,490	7.31	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Put			1,519.53000	1.51953	1,733,710	7.03	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Call			1,881.48000	1.88148	1,632,380	7.03	0.00	0	3,020
R186	On	02/08/2018	Bond Future	7.50	Put			4,860.66000	4.86066	5,269,540	6.35	0.00	0	0
R186	On	02/08/2018	Bond Future	7.50	Call			228.06000	0.22806	173,660	6.35	0.00	0	3,020
R186	On	02/08/2018	Bond Future	8.47	Call			2,767.20000	2.76720	2,459,880	7.25	0.00	0	0
R186	On	02/08/2018	Bond Future	8.47	Put			992.54000	0.99254	1,148,500	7.25	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Call			2,811.01000	2.81101	2,501,270	7.26	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Put			972.69000	0.97269	1,126,230	7.26	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Call			2,723.67000	2.72367	2,418,790	7.24	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Put			1,012.72000	1.01272	1,171,120	7.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/11/2018	Bond Future	7.96	Put			3,301.45000	3.30145	3,589,500	6.84	0.00	0	0
R186	On	01/11/2018	Bond Future	7.96	Call			1,570.39000	1.57039	1,386,490	6.84	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.46	Put			1,788.62000	1.78862	1,976,620	7.25	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Call			6,271.80000	6.27180	5,887,700	7.80	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Put			696.67000	0.69667	784,520	7.80	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.53	Call			3,509.24000	3.50924	3,212,660	7.31	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Call			3,230.07000	3.23007	2,946,120	7.25	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.54	Call			3,550.00000	3.55000	3,251,660	7.32	0.00	0	0
R186	On	01/11/2018	Bond Future	8.53	Put			1,632.78000	1.63278	1,808,150	7.31	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Put			1,611.58000	1.61158	1,785,190	7.32	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Call			3,468.99000	3.46899	3,174,180	7.30	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Put			1,654.54000	1.65454	1,831,680	7.30	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			2,733.00000	2.73300	2,497,990	7.23	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			3,162.71000	3.16271	3,410,280	7.23	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Call			2,764.22000	2.76422	2,527,580	7.24	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			3,132.10000	3.13210	3,378,040	7.24	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			2,796.04000	2.79604	2,557,760	7.25	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			3,102.13000	3.10213	3,346,430	7.25	0.00	0	0
Total R186 Option												0.00	0	51,125
Total For R186												10,266,841,441.84	88,389	252,502
R197	On	03/05/2018	Bond Future			305.45362	305.45362	306.01977	306.01977			11,607,237.56	38	1,400
R197	On	02/08/2018	Bond Future			303.86902	303.86902	304.44772	304.44772			11,547,022.76	38	2,350
R197	On	01/11/2018	Bond Future			309.44822	309.44822	310.03601	310.03601			0.00	0	0
R197	On	07/02/2019	Bond Future			308.32010	308.32010	308.92492	308.92492			0.00	0	0
Total R197 Future												23,154,260.32	76	3,750
R197	On	03/05/2018	Bond Future	304.44	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Call			1,569.77000	1.56977	1,003,620		0.00	0	0
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			1,559.77000	1.55977	993,620		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			1,579.77000	1.57977	1,013,620		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												23,154,260.32	76	3,750
R202	On	03/05/2018	Bond Future			241.20246	241.20246	242.54499	242.54499		3.97	1,253,770,387.08	5,198	19,277
R202	On	02/08/2018	Bond Future			241.80304	241.80304	243.17192	243.17192			1,256,892,201.92	5,198	9,109
R202	On	01/11/2018	Bond Future			246.24296	246.24296	247.63579	247.63579			0.00	0	0
R202	On	07/02/2019	Bond Future			247.29246	247.29246	248.71752	248.71752			0.00	0	0
Total R202 Future												2,510,662,589.00	10,396	28,386
R202	On	03/05/2018	Bond Future	247.48	Call			2.78000	0.00278	0,110	4.68	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			4,937.79000	4.93779	6,277,650	4.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/05/2018	Bond Future	247.49	Call			2.73000	0.00273	0,100	4.68	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			4,947.74000	4.94774	6,287,640	4.68	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			2.82000	0.00282	0,110	4.68	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			4,927.83000	4.92783	6,267,650	4.68	0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												2,510,662,589.00	10,396	28,386
R2023	On	03/05/2018	Bond Future			7.70254	101.62387	7.63827	101.87912		3.96	1,567,243,323.14	15,422	69,123
R2023	On	02/08/2018	Bond Future			7.72690	103.44866	7.65840	103.70864		3.94	1,625,178,448.60	15,710	27,573
R2023	On	01/11/2018	Bond Future			7.75459	101.40067	7.68132	101.66564		3.79	0.00	0	0
R2023	On	07/02/2019	Bond Future			7.78510	103.40666	7.70569	103.67801		3.62	0.00	0	0
Total R2023 Future												3,192,421,771.74	31,132	96,696
R2023	On	03/05/2018	Bond Future	8.28	Call			2,513.55000	2.51355	2,258,370	4.51	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			0.08000	0.00008	0,150	4.51	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			2,552.09000	2.55209	2,296,890	4.52	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			0.07000	0.00007	0,120	4.52	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			2,475.00000	2.47500	2,219,820	4.50	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			0.10000	0.00010	0,170	4.50	0.00	0	0
R2023	On	03/05/2018	Bond Future	9.19	Call			5,947.12000	5.94712	5,691,870	4.66	0.00	0	0
R2023	On	03/05/2018	Bond Future	9.19	Put			0.00000	0.00000	0,000	4.66	0.00	0	2,500
R2023	On	02/08/2018	Bond Future	10.39	Put			0.01000	0.00001	0,010	4.44	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.40	Call			9,791.25000	9.79125	9,531,270	4.44	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.40	Put			0.01000	0.00001	0,010	4.44	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.41	Call			9,824.75000	9.82475	9,564,780	4.44	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.41	Put			0.00000	0.00000	0,010	4.44	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.39	Call			9,757.72000	9.75772	9,497,740	4.44	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Put			0.72000	0.00072	0,930	4.49	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Call			9,828.27000	9.82827	9,563,520	4.49	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Put			0.78000	0.00078	1,000	4.49	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Call			9,860.15000	9.86015	9,595,400	4.49	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Put			0.75000	0.00075	0,970	4.49	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Call			9,892.02000	9.89202	9,627,260	4.49	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			9,312.35000	9.31235	9,042,820	4.29	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Put			8.61000	0.00861	10,430	4.29	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Call			9,252.03000	9.25203	8,982,600	4.29	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Put			9.06000	0.00906	10,980	4.29	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Call			9,282.19000	9.28219	9,012,710	4.29	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Put			8.83000	0.00883	10,700	4.29	0.00	0	0
Total R2023 Option												0.00	0	2,500
Total For R2023												3,192,421,771.74	31,132	99,196
R2030	On	03/05/2018	Bond Future			8.61942	97.60646	8.54629	98.12536		8.32	1,194,215,038.10	12,235	79,570

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			8.66774	95.35352	8.59198	95.88193			1,192,681,828.16	12,508	29,792
R2030	On	01/11/2018	Bond Future			8.71009	97.08525	8.63166	97.62354			0.00	0	0
R2030	On	07/02/2019	Bond Future			8.75643	94.99623	8.67481	95.54624			0.00	0	0
Total R2030 Future												2,386,896,866.26	24,743	109,362
R2030	On	03/05/2018	Bond Future	9.50	Call			6,479.68000	6.47968	5,960,780	10.00	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Put			0.01000	0.00001	0,010	10.00	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Call			6,544.43000	6.54443	6,025,530	10.00	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Put			0.01000	0.00001	0,010	10.00	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Call			6,414.86000	6.41486	5,895,960	10.00	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Put			0.01000	0.00001	0,010	10.00	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Call			1,597.47000	1.59747	1,356,790	9.27	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	8.91	Put			1,052.13000	1.05213	1,221,320	9.83	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.91	Call			3,244.15000	3.24415	2,884,930	9.83	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.50	Call			6,392.73000	6.39273	5,924,840	10.65	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Call			6,221.21000	6.22121	5,756,920	10.61	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Put			331.00000	0.33100	395,120	10.61	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Call			6,107.22000	6.10722	5,645,420	10.58	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.50	Put			310.03000	0.31003	370,550	10.65	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.45	Put			345.64000	0.34564	412,250	10.58	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Put			2,173.70000	2.17370	2,461,430	9.27	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Call			6,164.16000	6.16416	5,701,110	10.60	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Put			338.24000	0.33824	403,600	10.60	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Call			2,592.23000	2.59223	2,324,150	9.55	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Put			2,810.68000	2.81068	3,080,890	9.55	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Call			2,520.53000	2.52053	2,256,920	9.53	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Put			2,877.33000	2.87733	3,152,010	9.53	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Call			2,556.25000	2.55625	2,290,410	9.54	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Put			2,843.84000	2.84384	3,116,290	9.54	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Call			3,310.86000	3.31086	3,036,050	10.27	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			3,682.59000	3.68259	3,957,790	10.27	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Call			3,345.28000	3.34528	3,068,740	10.27	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			3,649.05000	3.64905	3,922,520	10.27	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			3,380.22000	3.38022	3,101,960	10.28	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			3,616.08000	3.61608	3,887,830	10.28	0.00	0	0
Total R2030 Option												0.00	0	23,550
Total For R2030												2,386,896,866.26	24,743	132,912
R2032	On	03/05/2018	Bond Future			8.79924	96.48649	8.72102	97.09049		9.41	886,421,383.63	9,187	59,776
R2032	On	02/08/2018	Bond Future			8.84602	98.21905	8.76525	98.83404		10.07	902,338,412.35	9,187	18,207
R2032	On	01/11/2018	Bond Future			8.89298	95.84743	8.80951	96.47390		10.66	0.00	0	0
R2032	On	07/02/2019	Bond Future			8.94393	97.74347	8.85733	98.38337		11.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2032 Future												1,788,759,795.98	18,374	77,983
R2032	On	03/05/2018	Bond Future	9.71	Call			7,259.64000	7.25964	6,655,640	11.30	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			0.01000	0.00001	0,010	11.30	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			7,329.03000	7.32903	6,725,030	11.30	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			0.01000	0.00001	0,010	11.30	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Call			7,190.18000	7.19018	6,586,180	11.30	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			0.01000	0.00001	0,010	11.30	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Call			6,958.68000	6.95868	6,418,980	11.58	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Put			374.58000	0.37458	449,870	11.58	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Call			7,018.57000	7.01857	6,477,340	11.58	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Put			365.31000	0.36531	439,070	11.58	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Call			6,898.91000	6.89891	6,360,760	11.58	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Put			384.05000	0.38405	460,890	11.58	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Call			2,819.31000	2.81931	2,511,460	10.74	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Put			3,193.63000	3.19363	3,512,250	10.74	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Call			2,858.58000	2.85858	2,548,160	10.75	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Put			3,157.13000	3.15713	3,473,180	10.75	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Call			2,780.58000	2.78058	2,475,300	10.73	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Put			3,230.75000	3.23075	3,551,940	10.73	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Call			3,731.92000	3.73192	3,410,150	11.15	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			4,084.19000	4.08419	4,402,320	11.15	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			3,770.63000	3.77063	3,446,880	11.16	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Put			4,048.32000	4.04832	4,364,470	11.16	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Call			3,693.05000	3.69305	3,373,270	11.14	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			4,119.98000	4.11998	4,440,100	11.14	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												1,788,759,795.98	18,374	77,983
R2035	On	03/05/2018	Bond Future			8.94422	101.04519	8.86600	101.71945		10.30	5,170,583,417.49	51,171	36,087
R2035	On	02/08/2018	Bond Future			8.99080	102.85965	8.91017	103.54609		11.04	5,310,746,589.15	51,631	57,356
R2035	On	01/11/2018	Bond Future			9.03941	100.23086	8.95624	100.93011		11.71	0.00	0	0
R2035	On	07/02/2019	Bond Future			9.09321	102.21368	9.00706	102.92783		11.86	0.00	0	0
Total R2035 Future												10,481,330,006.64	102,802	93,443
R2035	On	03/05/2018	Bond Future	8.75	Put			1,321.44000	1.32144	1,821,810	10.40	0.00	0	0
R2035	On	03/05/2018	Bond Future	8.75	Call			309.01000	0.30901	135,120	10.40	0.00	0	1,000
R2035	On	03/05/2018	Bond Future	9.25	Call			3,279.95000	3.27995	2,632,820	11.43	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.25	Put			33.48000	0.03348	60,610	11.43	0.00	0	1,000
R2035	On	03/05/2018	Bond Future	9.90	Call			8,394.36000	8.39436	7,720,100	12.36	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Put			0.01000	0.00001	0,010	12.36	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Call			8,470.31000	8.47031	7,796,060	12.36	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Put			0.00000	0.00000	0,010	12.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	03/05/2018	Bond Future	9.89	Call			8,318.31000	8.31831	7,644,050	12.36	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Put			0.01000	0.00001	0,010	12.36	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Put			949.62000	0.94962	1,113,610	12.08	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Call			5,211.30000	5.21130	4,694,020	12.05	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Put			985.99000	0.98599	1,155,150	12.05	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Call			5,273.24000	5.27324	4,753,360	12.06	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Put			967.73000	0.96773	1,134,290	12.06	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Call			5,335.23000	5.33523	4,812,780	12.08	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Call			3,414.97000	3.41497	3,059,850	11.92	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Put			3,552.36000	3.55236	3,896,490	11.92	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Call			3,325.76000	3.32576	2,976,170	11.89	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Put			3,632.73000	3.63273	3,982,390	11.89	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Call			3,370.37000	3.37037	3,018,010	11.91	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Put			3,592.50000	3.59250	3,939,390	11.91	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			4,267.86000	4.26786	3,903,240	11.96	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			4,493.75000	4.49375	4,843,280	11.96	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			4,180.42000	4.18042	3,820,230	11.93	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Put			4,573.76000	4.57376	4,927,720	11.93	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			4,224.22000	4.22422	3,861,810	11.95	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Put			4,533.78000	4.53378	4,885,520	11.95	0.00	0	0
Total R2035 Option												0.00	0	2,000
Total For R2035												10,481,330,006.64	102,802	95,443
R2037	On	03/05/2018	Bond Future			9.03962	97.42415	8.96162	98.10040		10.88	1,614,123,317.20	16,568	40,864
R2037	On	02/08/2018	Bond Future			9.09064	94.91760	9.01025	95.60620		12.18	1,502,355,772.80	15,828	31,846
R2037	On	01/11/2018	Bond Future			9.13630	96.64140	9.05353	97.34278		12.40	0.00	0	0
R2037	On	07/02/2019	Bond Future			9.18628	94.29297	9.10071	95.00925		13.12	0.00	0	0
Total R2037 Future												3,116,479,090.00	32,396	72,710
R2037	On	03/05/2018	Bond Future	9.98	Call			8,285.75000	8.28575	7,609,510	13.05	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			0.01000	0.00001	0,020	13.05	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			8,361.56000	8.36156	7,685,310	13.05	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Put			0.01000	0.00001	0,010	13.05	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			8,209.83000	8.20983	7,533,590	13.05	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			0.01000	0.00001	0,020	13.05	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Call			8,170.34000	8.17034	7,562,210	13.99	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Put			419.68000	0.41968	500,150	13.99	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Call			8,039.38000	8.03938	7,434,480	13.99	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Put			440.22000	0.44022	523,920	13.99	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Call			8,104.81000	8.10481	7,498,280	13.99	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Put			429.85000	0.42985	511,920	13.99	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Call			3,409.25000	3.40925	3,056,670	12.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	01/11/2018	Bond Future	9.02	Put			3,695.62000	3.69562	4,044,420	12.59	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Call			3,454.03000	3.45403	3,098,710	12.61	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Put			3,654.86000	3.65486	4,000,920	12.61	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Call			3,364.73000	3.36473	3,014,900	12.58	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Put			3,736.76000	3.73676	4,088,310	12.58	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put			4,640.44000	4.64044	4,992,060	13.20	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Call			4,340.93000	4.34093	3,974,060	13.22	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Put			4,599.99000	4.59999	4,949,400	13.22	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Call			4,252.86000	4.25286	3,890,400	13.19	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Put			4,681.22000	4.68122	5,035,040	13.19	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Call			4,296.79000	4.29679	3,932,130	13.20	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												3,116,479,090.00	32,396	72,710
R204	On	03/05/2018	Bond Future			6.78731	103.74601	6.78092	103.74986		0.33	6,743,490.65	65	14,720
R204	On	02/08/2018	Bond Future			6.41595	101.57183	6.40492	101.57590		0.24	3,758,157.71	37	6,407
Total R204 Future												10,501,648.36	102	21,127
R204	On	03/05/2018	Bond Future	7.08	Call			180.37000	0.18037	176,500	0.39	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			0.07000	0.00007	0,050	0.39	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			186.37000	0.18637	182,500	0.39	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			0.05000	0.00005	0,030	0.39	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			192.38000	0.19238	188,520	0.39	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			0.04000	0.00004	0,030	0.39	0.00	0	0
R204	On	02/08/2018	Bond Future	8.98	Call			943.04000	0.94304	938,970	0.32	0.00	0	0
R204	On	02/08/2018	Bond Future	8.98	Put			0.00000	0.00000	0,000	0.32	0.00	0	0
R204	On	02/08/2018	Bond Future	8.99	Call			946.67000	0.94667	942,600	0.32	0.00	0	0
R204	On	02/08/2018	Bond Future	8.99	Put			0.00000	0.00000	0,000	0.32	0.00	0	0
R204	On	02/08/2018	Bond Future	8.97	Call			939.42000	0.93942	935,350	0.32	0.00	0	0
R204	On	02/08/2018	Bond Future	8.97	Put			0.00000	0.00000	0,000	0.32	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												10,501,648.36	102	21,127
R2040	On	03/05/2018	Bond Future			9.10961	101.35704	9.02659	102.13556		11.51	113,215,813.68	1,117	37,215
R2040	On	02/08/2018	Bond Future			9.16055	98.67082	9.07505	99.46346		12.89	110,215,305.94	1,117	17,537
R2040	On	01/11/2018	Bond Future			9.20623	100.46274	9.11826	101.27009		13.12	0.00	0	0
R2040	On	07/02/2019	Bond Future			9.25621	97.93928	9.16534	98.76373		14.00	0.00	0	0
Total R2040 Future												223,431,119.62	2,234	54,752
R2040	On	03/05/2018	Bond Future	8.50	Call			1.60000	0.00160	0,180	10.80	0.00	0	1,011
R2040	On	03/05/2018	Bond Future	10.06	Put			0.01000	0.00001	0,020	13.79	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.00	Put			0.03000	0.00003	0,060	13.79	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.00	Call			8,551.73000	8.55173	7,773,240	13.79	0.00	0	1,500
R2040	On	03/05/2018	Bond Future	9.00	Put			924.65000	0.92465	1,373,980	11.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	03/05/2018	Bond Future	9.00	Call			673.25000	0.67325	344,060	11.74	0.00	0	1,239
R2040	On	03/05/2018	Bond Future	8.50	Put			5,173.10000	5.17310	5,950,200	10.80	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call			9,120.80000	9.12080	8,342,290	13.79	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			0.01000	0.00001	0,020	13.79	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			9,201.63000	9.20163	8,423,110	13.79	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			0.01000	0.00001	0,010	13.79	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			9,039.86000	9.03986	8,261,350	13.79	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Call			8,797.61000	8.79761	8,102,360	14.79	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Put			486.84000	0.48684	584,230	14.79	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Call			8,867.44000	8.86744	8,170,360	14.79	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Put			475.63000	0.47563	571,190	14.79	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Call			8,937.39000	8.93739	8,238,490	14.79	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Put			464.65000	0.46465	558,390	14.79	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Put			4,113.85000	4.11385	4,520,230	13.24	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.08	Call			3,714.34000	3.71434	3,310,240	13.25	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.08	Put			4,068.75000	4.06875	4,472,000	13.25	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Call			3,762.79000	3.76279	3,355,560	13.27	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Put			4,024.38000	4.02438	4,424,500	13.27	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Call			3,666.47000	3.66647	3,265,500	13.24	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Call			4,733.95000	4.73395	4,316,700	14.16	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Put			5,241.43000	5.24143	5,648,630	14.16	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Call			4,781.21000	4.78121	4,361,490	14.18	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			5,196.68000	5.19668	5,601,410	14.18	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call			4,829.01000	4.82901	4,406,830	14.19	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Put			5,152.61000	5.15261	5,554,880	14.19	0.00	0	0
Total R2040 Option												0.00	0	3,750
Total For R2040												223,431,119.62	2,234	58,502
R2044	On	03/05/2018	Bond Future			9.14947	98.39104	9.07141	99.13872		12.23	272,051,225.60	2,765	12,177
R2044	On	02/08/2018	Bond Future			9.19885	95.77676	9.11853	96.53802		13.70	265,397,401.96	2,771	19,523
R2044	On	01/11/2018	Bond Future			9.24313	97.51610	9.16056	98.29155		13.96	0.00	0	0
R2044	On	07/02/2019	Bond Future			9.29150	95.05963	9.20630	95.85148		14.91	0.00	0	0
Total R2044 Future												537,448,627.56	5,536	31,700
R2044	On	03/05/2018	Bond Future	10.10	Call			9,128.31000	9.12831	8,380,640	14.63	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Put			0.02000	0.00002	0,030	14.63	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Call			9,209.84000	9.20984	8,462,170	14.63	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Put			0.01000	0.00001	0,020	14.63	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Call			9,046.65000	9.04665	8,298,980	14.63	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Put			0.02000	0.00002	0,030	14.63	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Call			8,862.02000	8.86202	8,197,520	15.72	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Put			532.51000	0.53251	629,270	15.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	02/08/2018	Bond Future	10.07	Call			8,931.99000	8.93199	8,265,720	15.72	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Put			520.58000	0.52058	615,570	15.72	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Call			8,792.15000	8.79215	8,129,450	15.72	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Put			544.66000	0.54466	643,220	15.72	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Call			3,896.36000	3.89636	3,503,010	14.19	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Put			4,186.01000	4.18601	4,568,110	14.19	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Call			3,945.81000	3.94581	3,549,510	14.21	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Put			4,140.52000	4.14052	4,519,670	14.21	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Call			3,846.90000	3.84690	3,456,520	14.17	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Put			4,231.65000	4.23165	4,616,720	14.17	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Put			5,342.28000	5.34228	5,728,790	15.00	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Call			4,955.93000	4.95593	4,548,230	15.02	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Put			5,296.64000	5.29664	5,680,790	15.02	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Call			5,005.04000	5.00504	4,594,990	15.04	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Put			5,251.69000	5.25169	5,633,490	15.04	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Call			4,907.36000	4.90736	4,502,020	15.00	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												537,448,627.56	5,536	31,700
R2048	On	03/05/2018	Bond Future			9.12893	97.75689	9.05061	98.53382		12.75	435,018,160.50	4,450	38,095
R2048	On	02/08/2018	Bond Future			9.17247	99.51223	9.09199	100.30327		13.71	442,829,423.50	4,450	98,454
R2048	On	01/11/2018	Bond Future			9.21750	96.88599	9.13477	97.69171		14.60	0.00	0	0
R2048	On	07/02/2019	Bond Future			9.26704	98.80261	9.18169	99.62531		14.93	0.00	0	0
Total R2048 Future												877,847,584.00	8,900	136,549
R2048	On	03/05/2018	Bond Future	10.06	Call			9,242.19000	9.24219	8,465,270	15.27	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Put			0.03000	0.00003	0,040	15.27	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Call			9,325.94000	9.32594	8,549,030	15.27	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Put			0.02000	0.00002	0,040	15.27	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Call			9,158.29000	9.15829	8,381,380	15.27	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Put			0.03000	0.00003	0,050	15.27	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.99	Put			3,434.13000	3.43413	3,865,790	13.69	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.97	Call			2,322.72000	2.32272	1,972,240	13.66	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.97	Put			3,543.45000	3.54345	3,984,010	13.66	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.98	Call			2,368.69000	2.36869	2,013,750	13.68	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.98	Put			3,488.36000	3.48836	3,924,460	13.68	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.99	Call			2,415.35000	2.41535	2,055,970	13.69	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Put			4,701.67000	4.70167	5,121,220	14.66	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Call			3,566.68000	3.56668	3,186,840	14.62	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Put			4,804.22000	4.80422	5,230,100	14.62	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Call			3,615.49000	3.61549	3,232,480	14.64	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Put			4,752.84000	4.75284	5,175,550	14.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	01/11/2018	Bond Future	9.03	Call			3,664.34000	3.66434	3,278,170	14.66	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Call			4,723.01000	4.72301	4,320,630	14.88	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Put			5,917.42000	5.91742	6,337,740	14.88	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Call			4,771.17000	4.77117	4,366,290	14.89	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Put			5,866.46000	5.86646	6,284,280	14.89	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Call			4,675.07000	4.67507	4,275,190	14.87	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Put			5,968.77000	5.96877	6,391,590	14.87	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												877,847,584.00	8,900	136,549
R207	On	03/05/2018	Bond Future			7.13031	102.43542	7.05388	102.55537		1.01	395,195,850.36	3,858	18,089
R207	On	02/08/2018	Bond Future			7.11077	100.63334	7.02005	100.75561		0.97	386,130,125.58	3,837	7,234
R207	On	01/11/2018	Bond Future			7.04524	102.46102	6.93460	102.58580		0.88	0.00	0	0
R207	On	07/02/2019	Bond Future			6.92040	100.84251	6.77506	100.97087		0.78	0.00	0	0
Total R207 Future												781,325,975.94	7,695	25,323
R207	On	03/05/2018	Bond Future	7.57	Call			806.31000	0.80631	686,370	1.24	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Put			0.00000	0.00000	0,010	1.24	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Call			821.85000	0.82185	701,910	1.25	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Put			0.00000	0.00000	0,010	1.25	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Call			790.77000	0.79077	670,840	1.24	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Put			0.00000	0.00000	0,020	1.24	0.00	0	0
R207	On	02/08/2018	Bond Future	6.86	Call			118.76000	0.11876	81,260	0.99	0.00	0	0
R207	On	02/08/2018	Bond Future	6.86	Put			334.96000	0.33496	419,730	0.99	0.00	0	0
R207	On	02/08/2018	Bond Future	6.87	Call			124.00000	0.12400	85,320	0.99	0.00	0	0
R207	On	02/08/2018	Bond Future	6.87	Put			326.68000	0.32668	410,270	0.99	0.00	0	0
R207	On	02/08/2018	Bond Future	6.85	Call			113.66000	0.11366	77,330	0.99	0.00	0	0
R207	On	02/08/2018	Bond Future	6.85	Put			343.39000	0.34339	429,330	0.99	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Call			178.52000	0.17852	134,290	0.89	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Put			375.88000	0.37588	456,430	0.89	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Call			168.89000	0.16889	126,310	0.89	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Put			388.89000	0.38889	471,090	0.89	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Call			173.67000	0.17367	130,260	0.89	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Put			382.35000	0.38235	463,720	0.89	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Call			182.82000	0.18282	138,500	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Put			408.70000	0.40870	492,740	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Call			186.83000	0.18683	141,870	0.79	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Put			403.84000	0.40384	487,240	0.79	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Call			179.19000	0.17919	135,490	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Put			413.94000	0.41394	498,600	0.78	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												781,325,975.94	7,695	25,323

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2018	Bond Future			7.35134	99.14746	7.27606	99.33915		2.12	601,329,344.90	6,065	24,727
R208	On	02/08/2018	Bond Future			7.35792	100.92779	7.27481	101.12308		1.98	612,127,046.35	6,065	24,189
R208	On	01/11/2018	Bond Future			7.35824	99.36098	7.26557	99.56008		1.92	0.00	0	0
R208	On	07/02/2019	Bond Future			7.35116	101.32659	7.24526	101.53075		1.85	0.00	0	0
Total R208 Future												1,213,456,391.25	12,130	48,916
R208	On	03/05/2018	Bond Future	7.78	Put			0.11000	0.00011	0,310	2.51	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			1,299.68000	1.29968	1,108,160	2.52	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			0.09000	0.00009	0,260	2.52	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			1,249.55000	1.24955	1,058,110	2.51	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			0.13000	0.00013	0,380	2.51	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			1,274.62000	1.27462	1,083,130	2.51	0.00	0	0
R208	On	02/08/2018	Bond Future	7.14	Put			602.55000	0.60255	727,560	2.00	0.00	0	0
R208	On	02/08/2018	Bond Future	7.12	Call			265.37000	0.26537	198,440	1.99	0.00	0	0
R208	On	02/08/2018	Bond Future	7.12	Put			630.41000	0.63041	758,770	1.99	0.00	0	0
R208	On	02/08/2018	Bond Future	7.13	Call			274.86000	0.27486	206,270	1.99	0.00	0	0
R208	On	02/08/2018	Bond Future	7.13	Put			616.27000	0.61627	742,970	1.99	0.00	0	0
R208	On	02/08/2018	Bond Future	7.14	Call			284.76000	0.28476	214,480	2.00	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Call			403.53000	0.40353	326,530	1.92	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Put			738.92000	0.73892	861,020	1.92	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Call			413.68000	0.41368	335,430	1.93	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Put			727.47000	0.72747	848,320	1.93	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Call			393.79000	0.39379	318,020	1.92	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Put			750.79000	0.75079	874,120	1.92	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Call			523.07000	0.52307	440,090	1.88	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Put			862.11000	0.86211	983,290	1.88	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			532.63000	0.53263	448,700	1.88	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Put			852.29000	0.85229	972,520	1.88	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call			513.59000	0.51359	431,560	1.87	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Put			872.02000	0.87202	994,150	1.87	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												1,213,456,391.25	12,130	48,916
R209	On	03/05/2018	Bond Future			8.97397	76.59220	8.89566	77.16146		11.36	76,975,161.00	1,005	103,571
R209	On	02/08/2018	Bond Future			9.01780	77.96755	8.93730	78.54710		12.22	139,405,979.40	1,788	76,299
R209	On	01/11/2018	Bond Future			9.06161	76.23556	8.97881	76.82587		12.96	0.00	0	0
R209	On	07/02/2019	Bond Future			9.10891	77.74359	9.02345	78.34650		13.55	0.00	0	0
Total R209 Future												216,381,140.40	2,793	179,870
R209	On	03/05/2018	Bond Future	8.95	Put			417.99000	0.41799	653,440	11.71	0.00	0	0
R209	On	03/05/2018	Bond Future	8.95	Call			813.67000	0.81367	479,860	11.71	0.00	0	0
R209	On	03/05/2018	Bond Future	9.47	Call			4,037.67000	4.03767	3,471,130	12.90	0.00	0	0
R209	On	03/05/2018	Bond Future	9.47	Put			3.06000	0.00306	5,780	12.90	0.00	0	250

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	9.77	Call			6,018.15000	6.01815	5,448,940	13.58	0.00	0	0
R209	On	03/05/2018	Bond Future	9.77	Put			0.06000	0.00006	0,110	13.58	0.00	0	250
R209	On	03/05/2018	Bond Future	9.30	Put			20.59000	0.02059	38,250	12.51	0.00	0	0
R209	On	03/05/2018	Bond Future	9.30	Call			2,894.29000	2.89429	2,342,690	12.51	0.00	0	0
R209	On	03/05/2018	Bond Future	10.22	Call			8,844.68000	8.84468	8,275,420	13.65	0.00	0	0
R209	On	03/05/2018	Bond Future	10.22	Put			0.00000	0.00000	0,000	13.65	0.00	0	435
R209	On	03/05/2018	Bond Future	9.75	Put			0.08000	0.00008	0,140	13.54	0.00	0	0
R209	On	03/05/2018	Bond Future	9.75	Call			5,888.47000	5.88847	5,319,270	13.54	0.00	0	435
R209	On	03/05/2018	Bond Future	9.19	Put			61.13000	0.06113	109,570	12.26	0.00	0	0
R209	On	03/05/2018	Bond Future	9.19	Call			2,168.96000	2.16896	1,648,140	12.26	0.00	0	250
R209	On	03/05/2018	Bond Future	9.84	Call			6,469.29000	6.46929	5,900,040	13.65	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			0.02000	0.00002	0,030	13.65	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Call			7,484.46000	7.48446	6,915,200	13.65	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Put			0.00000	0.00000	0,000	13.65	0.00	0	11,067
R209	On	03/05/2018	Bond Future	10.73	Call			11,846.38000	11.84638	11,277,120	13.65	0.00	0	0
R209	On	03/05/2018	Bond Future	10.73	Put			0.00000	0.00000	0,000	13.65	0.00	0	435
R209	On	03/05/2018	Bond Future	9.85	Call			6,533.39000	6.53339	5,964,140	13.65	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			0.02000	0.00002	0,030	13.65	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			6,597.39000	6.59739	6,028,140	13.65	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			0.01000	0.00001	0,020	13.65	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Put			551.88000	0.55188	652,660	13.80	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Call			5,532.31000	5.53231	5,053,540	13.80	0.00	0	435
R209	On	02/08/2018	Bond Future	9.43	Call			4,305.18000	4.30518	3,871,440	13.38	0.00	0	0
R209	On	02/08/2018	Bond Future	9.43	Put			856.60000	0.85660	1,002,410	13.38	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.84	Call			12,153.81000	12.15381	11,580,270	14.06	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Put			85.41000	0.08541	106,040	14.06	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Put			1,282.99000	1.28299	1,484,300	12.98	0.00	0	500
R209	On	02/08/2018	Bond Future	8.83	Call			1,665.71000	1.66571	1,407,280	12.28	0.00	0	0
R209	On	02/08/2018	Bond Future	8.83	Put			2,448.29000	2.44829	2,769,410	12.28	0.00	0	500
R209	On	02/08/2018	Bond Future	10.39	Call			9,625.63000	9.62563	9,067,250	14.06	0.00	0	0
R209	On	02/08/2018	Bond Future	10.39	Put			87.95000	0.08795	109,120	14.06	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Call			9,682.46000	9.68246	9,123,540	14.06	0.00	0	0
R209	On	02/08/2018	Bond Future	8.46	Call			678.47000	0.67847	540,660	11.69	0.00	0	5,000
R209	On	02/08/2018	Bond Future	8.96	Put			1,979.25000	1.97925	2,256,900	12.51	0.00	0	0
R209	On	02/08/2018	Bond Future	8.96	Call			2,143.33000	2.14333	1,841,430	12.51	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.38	Call			9,568.79000	9.56879	9,010,950	14.06	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Put			90.56000	0.09056	112,270	14.06	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Call			3,220.53000	3.22053	2,842,290	12.98	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Put			21.43000	0.02143	27,440	14.06	0.00	0	435
R209	On	02/08/2018	Bond Future	10.21	Call			8,601.97000	8.60197	8,055,390	14.06	0.00	0	0
R209	On	02/08/2018	Bond Future	10.21	Put			146.68000	0.14668	179,650	14.06	0.00	0	435

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2018	Bond Future	8.49	Put			4,079.16000	4.07916	4,511,930	11.74	0.00	0	0
R209	On	02/08/2018	Bond Future	8.49	Call			738.46000	0.73846	591,680	11.74	0.00	0	500
R209	On	02/08/2018	Bond Future	8.46	Put			4,250.75000	4.25075	4,692,490	11.69	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			75,937.99000	75.93799	75,347,680	14.62	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	14.62	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			1,932.97000	1.93297	2,140,970	13.87	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			4,459.84000	4.45984	4,077,530	13.87	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Call			75,938.00000	75.93800	75,347,690	14.62	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	14.62	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			75,938.00000	75.93800	75,347,690	14.62	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	14.62	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Call			7,498.81000	7.49881	7,015,960	14.62	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			849.82000	0.84982	957,280	14.62	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			10,572.35000	10.57235	10,029,070	14.62	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			308.13000	0.30813	355,160	14.62	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Call			7,350.92000	7.35092	6,872,070	14.62	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			890.40000	0.89040	1,001,860	14.62	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			3,548.17000	3.54817	3,246,470	13.62	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			4,071.94000	4.07194	4,373,150	13.62	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Call			3,584.70000	3.58470	3,281,150	13.63	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			4,036.85000	4.03685	4,336,210	13.63	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Call			3,621.11000	3.62111	3,315,720	13.65	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			4,001.74000	4.00174	4,299,260	13.65	0.00	0	0
Total R209 Option												0.00	0	30,927
Total For R209												216,381,140.40	2,793	210,797
R210	On	03/05/2018	Bond Future			187.30161	187.30161	187.32432	187.32432			0.00	0	1,460
R210	On	02/08/2018	Bond Future			190.72308	190.72308	190.74745	190.74745			0.00	0	699
R210	On	01/11/2018	Bond Future			191.72446	191.72446	191.74855	191.74855			0.00	0	0
R210	On	07/02/2019	Bond Future			195.58493	195.58493	195.61280	195.61280			0.00	0	0
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			4,125.68000	4.12568	4,148,390		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			4,135.68000	4.13568	4,158,390		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			4,115.68000	4.11568	4,138,390		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			154.84166	154.84166	154.86827	154.86827			4,645,249.80	30	3,818
R212	On	02/08/2018	Bond Future			155.56819	155.56819	155.59638	155.59638			95,052,164.09	611	3,975

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	01/11/2018	Bond Future			158.42451	158.42451	158.45245	158.45245			0.00	0	0
R212	On	07/02/2019	Bond Future			159.46049	159.46049	159.49172	159.49172			0.00	0	0
Total R212 Future												99,697,413.89	641	7,793
R212	On	03/05/2018	Bond Future	154.29	Call			578.27000	0.57827	551,660		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			568.27000	0.56827	541,660		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			588.27000	0.58827	561,660		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												99,697,413.89	641	7,793
R213	On	03/05/2018	Bond Future			8.69890	88.32485	8.62553	88.83687		9.12	132,222,300.45	1,497	27,323
R213	On	02/08/2018	Bond Future			8.74163	89.91082	8.66587	90.43216		9.80	384,728,398.78	4,279	22,284
R213	On	01/11/2018	Bond Future			8.78656	87.99695	8.70828	88.52800		10.39	0.00	0	0
R213	On	07/02/2019	Bond Future			8.83633	89.73777	8.75505	90.28035		10.76	0.00	0	0
Total R213 Future												516,950,699.23	5,776	49,607
R213	On	03/05/2018	Bond Future	9.57	Call			6,291.34000	6.29134	5,779,320	10.97	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			0.01000	0.00001	0,010	10.97	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			6,354.59000	6.35459	5,842,570	10.97	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			0.01000	0.00001	0,010	10.97	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			6,228.01000	6.22801	5,716,000	10.97	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			0.01000	0.00001	0,020	10.97	0.00	0	0
R213	On	02/08/2018	Bond Future	9.06	Call			3,598.62000	3.59862	3,227,090	10.63	0.00	0	0
R213	On	02/08/2018	Bond Future	9.06	Put			931.81000	0.93181	1,081,620	10.63	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Call			3,647.15000	3.64715	3,273,330	10.64	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Put			914.12000	0.91412	1,061,640	10.64	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Call			3,550.32000	3.55032	3,181,110	10.61	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Put			949.80000	0.94980	1,101,930	10.61	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Call			2,489.28000	2.48928	2,229,730	10.46	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Put			2,887.50000	2.88750	3,159,000	10.46	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Call			2,524.35000	2.52435	2,262,600	10.47	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Put			2,854.07000	2.85407	3,123,370	10.47	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Call			2,454.45000	2.45445	2,197,110	10.44	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Put			2,921.24000	2.92124	3,194,950	10.44	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Put			3,677.84000	3.67784	3,948,580	10.85	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Call			3,239.78000	3.23978	2,971,330	10.83	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Put			3,744.83000	3.74483	4,018,960	10.83	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Call			3,273.69000	3.27369	3,003,540	10.84	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Put			3,711.22000	3.71122	3,983,650	10.84	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Call			3,307.76000	3.30776	3,035,920	10.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R213 Option												0.00	0	0
Total For R213												516,950,699.23	5,776	49,607
R214	On	03/05/2018	Bond Future			9.09389	76.42919	9.01555	77.03202		12.30	274,610,079.67	3,593	26,834
R214	On	02/08/2018	Bond Future			9.13688	77.80163	9.05643	78.41534		13.24	279,541,256.59	3,593	23,997
R214	On	01/11/2018	Bond Future			9.18141	75.92115	9.09875	76.54626		14.09	0.00	0	0
R214	On	07/02/2019	Bond Future			9.23039	77.42304	9.14515	78.06140		14.61	0.00	0	0
Total R214 Future												554,151,336.26	7,186	50,831
R214	On	03/05/2018	Bond Future	9.98	Call			6,920.82000	6.92082	6,318,010	14.78	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			0.02000	0.00002	0,040	14.78	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			6,987.18000	6.98718	6,384,360	14.78	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			0.02000	0.00002	0,030	14.78	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			6,854.36000	6.85436	6,251,550	14.78	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			0.03000	0.00003	0,050	14.78	0.00	0	0
R214	On	02/08/2018	Bond Future	8.95	Call			1,818.67000	1.81867	1,542,640	13.34	0.00	0	0
R214	On	02/08/2018	Bond Future	8.95	Put			2,642.83000	2.64283	2,980,510	13.34	0.00	0	0
R214	On	02/08/2018	Bond Future	8.96	Call			1,855.48000	1.85548	1,575,930	13.36	0.00	0	0
R214	On	02/08/2018	Bond Future	8.96	Put			2,601.60000	2.60160	2,935,760	13.36	0.00	0	0
R214	On	02/08/2018	Bond Future	8.94	Call			1,782.24000	1.78224	1,509,740	13.32	0.00	0	0
R214	On	02/08/2018	Bond Future	8.94	Put			2,684.57000	2.68457	3,025,780	13.32	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Call			2,733.58000	2.73358	2,436,760	14.08	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Put			3,568.63000	3.56863	3,896,920	14.08	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Call			2,770.47000	2.77047	2,471,160	14.09	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Put			3,528.12000	3.52812	3,853,920	14.09	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Call			2,696.94000	2.69694	2,402,630	14.06	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Put			3,609.50000	3.60950	3,940,300	14.06	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Call			3,703.11000	3.70311	3,388,150	14.67	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Put			4,502.49000	4.50249	4,825,890	14.67	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Call			3,741.33000	3.74133	3,424,410	14.69	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Put			4,464.11000	4.46411	4,785,550	14.69	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Call			3,665.07000	3.66507	3,352,060	14.66	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Put			4,541.17000	4.54117	4,866,520	14.66	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												554,151,336.26	7,186	50,831
Total for Bond												41,144,979,461.01	380,258	1,479,235
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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future												0.00	0	0
Total For R210												0.00	0	0
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future												0.00	0	0
Total For R212												0.00	0	0
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future												0.00	0	0
Total For R213												0.00	0	0
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future												0.00	0	0
Total For R213/R186												0.00	0	0
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future												0.00	0	0
Total For R214												0.00	0	0
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future												0.00	0	0
Total For R214/R209												0.00	0	0
Total for Price Contribution												0.00	0	0
GOVI	On	03/05/2018	GOVI			624.92100	624.92100	628.36800	628.36800			1,781,024,850.00	285	233
GOVI	On	02/08/2018	GOVI			636.14300	636.14300	639.65100	639.65100			1,781,200,400.00	280	371
GOVI	On	01/11/2018	GOVI			647.69700	647.69700	651.27200	651.27200			0.00	0	0
GOVI	On	07/02/2019	GOVI			660.51200	660.51200	664.16600	664.16600			0.00	0	0
Total GOVI Future												3,562,225,250.00	565	604
GOVI	On	03/05/2018	GOVI	590.27	Call			380,980.00000	38.09800	346,510,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.27	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.28	Call			380,880.00000	38.08800	346,410,000		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			380,780.00000	38.07800	346,310,000		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	02/08/2018	GOVI	605.71	Call			339,410.00000	33.94100	304,330,000		0.00	0	0
GOVI	On	02/08/2018	GOVI	605.71	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/08/2018	GOVI	605.72	Call			339,310.00000	33.93100	304,230,000		0.00	0	0
GOVI	On	02/08/2018	GOVI	605.72	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/08/2018	GOVI	605.70	Call			339,510.00000	33.95100	304,430,000		0.00	0	0
GOVI	On	02/08/2018	GOVI	605.70	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/11/2018	GOVI	653.50	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/11/2018	GOVI	653.50	Put			22,280.00000	2.22800	58,030,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	01/11/2018	GOVI	653.51	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/11/2018	GOVI	653.51	Put			22,380.00000	2.23800	58,130,000		0.00	0	0
GOVI	On	01/11/2018	GOVI	653.49	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/11/2018	GOVI	653.49	Put			22,180.00000	2.21800	57,930,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.53	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.53	Put			23,640.00000	2.36400	60,180,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.51	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.51	Put			23,440.00000	2.34400	59,980,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.52	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.52	Put			23,540.00000	2.35400	60,080,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												3,562,225,250.00	565	604
Total for GOVI												3,562,225,250.00	565	604
AL37	On	03/05/2018	Index Future			583.14300	583.14300	584.65400	584.65400			0.00	0	0
AL37	On	02/08/2018	Index Future			593.61400	593.61400	595.15300	595.15300			0.00	0	0
AL37	On	01/11/2018	Index Future			604.39600	604.39600	605.96500	605.96500			0.00	0	0
AL37	On	07/02/2019	Index Future			616.35400	616.35400	617.96300	617.96300			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			687.79900	687.79900	690.80800	690.80800			0.00	0	0
AL7T	On	02/08/2018	Index Future			700.15000	700.15000	703.21300	703.21300			0.00	0	0
AL7T	On	01/11/2018	Index Future			712.86700	712.86700	715.98800	715.98800			0.00	0	0
AL7T	On	07/02/2019	Index Future			726.97100	726.97100	730.16400	730.16400			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			628.08800	628.08800	631.75800	631.75800			2,374,172,640.00	378	437
ALBI	On	02/08/2018	Index Future			639.36600	639.36600	643.10200	643.10200			2,915,508,960.00	456	642
ALBI	On	01/11/2018	Index Future			650.97900	650.97900	654.78600	654.78600			0.00	0	0
ALBI	On	07/02/2019	Index Future			663.85900	663.85900	667.75000	667.75000			0.00	0	0
Total ALBI Future												5,289,681,600.00	834	1,079
Total For ALBI												5,289,681,600.00	834	1,079
IGOV	On	03/05/2018	Index Future			255.10900	255.10900	256.08800	256.08800			10,204,360.00	4	694
IGOV	On	02/08/2018	Index Future			259.77000	259.77000	260.76700	260.76700			0.00	0	822
IGOV	On	01/11/2018	Index Future			264.53900	264.53900	265.55400	265.55400			0.00	0	241
IGOV	On	07/02/2019	Index Future			269.86600	269.86600	270.90600	270.90600			0.00	0	0
Total IGOV Future												10,204,360.00	4	1,757
Total For IGOV												10,204,360.00	4	1,757
Total for Index												5,299,885,960.00	838	2,836
JIBAR F	On	20/06/2018	Jibar Future			6.89000	93.11000	6.89000	93.11000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR F On 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
Total Jibar Future									0.00	0	35,000
Total For JIBAR FUTURE									0.00	0	35,000
Total for Jibar									0.00	0	35,000
10Y ST On 17/12/2025		Interest Rate Swap	93.44000	93.44000	93.23000	93.23000			0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	90.36000	90.36000	90.14000	90.14000			0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	89.03000	89.03000	88.81000	88.81000			0.00	0	0
10Y ST On 21/09/2026		Interest Rate Swap	91.15000	91.15000	90.92000	90.92000			0.00	0	0
10Y ST On 21/12/2026		Interest Rate Swap	94.92000	94.92000	94.67000	94.67000			0.00	0	0
10Y ST On 15/03/2027		Interest Rate Swap	93.43000	93.43000	93.17000	93.17000			0.00	0	0
10Y ST On 21/06/2027		Interest Rate Swap	95.47000	95.47000	95.20000	95.20000			0.00	0	0
10Y ST On 20/09/2027		Interest Rate Swap	99.20000	99.20000	98.92000	98.92000			0.00	0	0
10Y ST On 20/12/2027		Interest Rate Swap	99.52000	99.52000	99.22000	99.22000			0.00	0	0
10Y ST On 22/03/2028		Interest Rate Swap	94.68000	94.68000	94.37000	94.37000			0.00	0	0
10Y ST On 20/06/2028		Interest Rate Swap	100.16000	100.16000	99.84000	99.84000			0.00	0	0
Total 10Y STND Future									0.00	0	0
Total For 10Y STND									0.00	0	0
1Y STN On 21/06/2018		Interest Rate Swap	99.91000	99.91000	99.91000	99.91000			0.00	0	0
1Y STN On 20/09/2018		Interest Rate Swap	100.03000	100.03000	100.03000	100.03000			0.00	0	0
1Y STN On 20/12/2018		Interest Rate Swap	100.45000	100.45000	100.44000	100.44000			0.00	0	0
1Y STN On 22/03/2019		Interest Rate Swap	99.42000	99.42000	99.41000	99.41000			0.00	0	0
1Y STN On 20/06/2019		Interest Rate Swap	100.06000	100.06000	100.04000	100.04000			0.00	0	0
Total 1Y STND Future									0.00	0	0
Total For 1Y STND									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	98.50000	98.50000	98.50000	98.50000			0.00	0	0
2Y STN On 21/12/2018		Interest Rate Swap	98.83000	98.83000	98.82000	98.82000			0.00	0	0
2Y STN On 15/03/2019		Interest Rate Swap	99.17000	99.17000	99.16000	99.16000			0.00	0	0
2Y STN On 21/06/2019		Interest Rate Swap	99.51000	99.51000	99.49000	99.49000			0.00	0	0
2Y STN On 20/09/2019		Interest Rate Swap	99.85000	99.85000	99.82000	99.82000			0.00	0	0
2Y STN On 20/12/2019		Interest Rate Swap	100.74000	100.74000	100.70000	100.70000			0.00	0	0
2Y STN On 23/03/2020		Interest Rate Swap	98.41000	98.41000	98.37000	98.37000			0.00	0	0
2Y STN On 22/06/2020		Interest Rate Swap	100.21000	100.21000	100.17000	100.17000			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	95.68000	95.68000	95.61000	95.61000			0.00	0	0

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 16/03/2021			Interest Rate Swap	94.84000	94.84000	94.76000	94.76000		0.00	0	0
5Y STN On 15/06/2021			Interest Rate Swap	93.97000	93.97000	93.88000	93.88000		0.00	0	0
5Y STN On 21/09/2021			Interest Rate Swap	94.08000	94.08000	93.97000	93.97000		0.00	0	0
5Y STN On 21/12/2021			Interest Rate Swap	96.22000	96.22000	96.10000	96.10000		0.00	0	51
5Y STN On 15/03/2022			Interest Rate Swap	96.31000	96.31000	96.17000	96.17000		0.00	0	0
5Y STN On 21/06/2022			Interest Rate Swap	97.45000	97.45000	97.29000	97.29000		0.00	0	0
5Y STN On 20/09/2022			Interest Rate Swap	99.61000	99.61000	99.44000	99.44000		0.00	0	0
5Y STN On 20/12/2022			Interest Rate Swap	100.81000	100.81000	100.63000	100.63000		0.00	0	0
5Y STN On 22/03/2023			Interest Rate Swap	95.85000	95.85000	95.66000	95.66000		0.00	0	0
5Y STN On 20/06/2023			Interest Rate Swap	100.13000	100.13000	99.94000	99.94000		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 :									50,007,090,671.01	381,661	1,517,726
AA05 On 22/03/2019			Spot Bond	8.10000	101.95694	8.10000	101.86898		0.00	0	1,056,200
Total AA05 SPOT									0.00	0	1,056,200
Total For AA05									0.00	0	1,056,200
AA06 On 15/04/2021			Spot Bond		100.00000	0.00000	99.16963		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	9.04000	101.52700	9.04000	101.42894	5,740,400,000,000.00		635,000,000	567,500,000
Total AA07 SPOT								5,740,400,000,000.00		635,000,000	567,500,000
Total For AA07								5,740,400,000,000.00		635,000,000	567,500,000
AB01/R On 24/11/2020			Spot Bond	10.00000	106.12800	10.00000	106.01700		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	101.99619		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	7.90000	103.86958	7.90000	103.78070		0.00	0	1,500,000,000
Total AB013 SPOT									0.00	0	1,500,000,000
Total For AB013									0.00	0	1,500,000,000
AB014L On 19/11/2019			Spot Bond	100.00000	100.00000	100.00000	100.00000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	104.82831	10.84000	104.70611				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	101.71682	11.37000	101.59463				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	101.82493	11.81000	101.69800				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	19.89383	100.00000	19.71636				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	19.73152	100.00000	19.55550				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AB028U SPOT									0.00	0	0
Total For AB028U									0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB029U SPOT									0.00	0	0
Total For AB029U									0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB030U SPOT									0.00	0	0
Total For AB030U									0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB031U SPOT									0.00	0	0
Total For AB031U									0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB032U SPOT									0.00	0	0
Total For AB032U									0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	106.74800	10.00000	106.63600			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			4.19500	4.19500	4.19500	276.77218			0.00	0	70,000,000
Total ABCPI3 SPOT									0.00	0	70,000,000
Total For ABCPI3									0.00	0	70,000,000
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABF19U SPOT									0.00	0	0
Total For ABF19U									0.00	0	0
ABFN0: On 17/03/2020 Spot Bond					0.00000	102.27720			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN0: On 17/03/2026 Spot Bond					0.00000	101.10090			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN1: On 28/10/2019 Spot Bond					0.00000	99.82122			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	100.51426			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	102.60126			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond					0.00000	101.73786				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond					0.00000	102.02271				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	102.43287				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	101.71817				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	100.80808				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond					0.00000	101.54077				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.60203				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	102.84535				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	102.62862				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	100.03274				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	100.21351				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	100.22307				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABFN26 SPOT									0.00	0	0
Total For ABFN26									0.00	0	0
ABK1 On 07/11/2018 Spot Bond			8.95000	101.04916	8.95000	106.68616			57,720,340,000.00	6,449,200	1,612,300
Total ABK1 SPOT									57,720,340,000.00	6,449,200	1,612,300
Total For ABK1									57,720,340,000.00	6,449,200	1,612,300
ABK10 On 14/02/2020 Spot Bond					0.00000	100.91788			0.00	0	0
Total ABK10 SPOT									0.00	0	0
Total For ABK10									0.00	0	0
ABK11 On 20/05/2019 Spot Bond					0.00000	102.15407			0.00	0	0
Total ABK11 SPOT									0.00	0	0
Total For ABK11									0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	95.75340			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			8.65000	104.15758	8.65000	104.05950			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	102.72930			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	101.63408			0.00	0	0
Total ABK4 SPOT									0.00	0	0
Total For ABK4									0.00	0	0
ABK4/J On 24/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABK4/JIBAR SPOT									0.00	0	0
Total For ABK4/JIBAR									0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	100.02867			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	101.40748			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABK6 SPOT									0.00	0	0
Total For ABK6									0.00	0	0
ABK7 On 03/06/2019 Spot Bond					0.00000	100.25054			0.00	0	0
Total ABK7 SPOT									0.00	0	0
Total For ABK7									0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	95.86354			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	99.95585			0.00	0	0
Total ABK9 SPOT									0.00	0	0
Total For ABK9									0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			4.21000	152.67288	4.21000	156.41748			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			5.58000	5.58000	5.58000	139.02599		18,853,704,000.00	3,378,800	29,565,117	
Total ABKI02 SPOT								18,853,704,000.00	3,378,800	29,565,117	
Total For ABKI02								18,853,704,000.00	3,378,800	29,565,117	
ABKI02 On 05/06/2020 Spot Bond			100.00000	25.80489	100.00000	25.56621		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			7.06000	99.12083	7.06000	116.11335		25,654,628,000.00	3,633,800	1,816,900	
Total ABKI03 SPOT								25,654,628,000.00	3,633,800	1,816,900	
Total For ABKI03								25,654,628,000.00	3,633,800	1,816,900	
ABKI03 On 13/10/2021 Spot Bond			100.00000	10.31091	100.00000	10.21605		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			8.32000	99.67604	8.32000	113.26899		0.00	0	0	
Total ABKI04 SPOT								0.00	0	0	
Total For ABKI04								0.00	0	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	8.06322	100.00000	7.98941		0.00	0	0	
Total ABKI04/I2025 SPOT								0.00	0	0	
Total For ABKI04/I2025								0.00	0	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	88.65799		0.00	0	187,058,686	
Total ABKS1 SPOT								0.00	0	187,058,686	
Total For ABKS1								0.00	0	187,058,686	
ABN05 On 18/04/2021 Spot Bond			3.40500	190.60889	3.40500	190.46597		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.17000	3.17000	3.17000	126.26450				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			3.29000	3.29000	3.29000	175.29590				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			3.20500	3.20500	3.20500	225.15821				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			9.24500	9.24500	9.24500	95.44753				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN74 On 09/05/2018 Spot Bond					0.00000	140.54500				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			9.55500	9.55500	9.55500	109.08886				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			8.45000	8.45000	8.45000	96.14022				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			10.10000	10.10000	10.10000	105.87919				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN91 On 11/12/2018 Spot Bond					0.00000	101.14766				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	99.90849				0.00	0	0

Contract 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
ABS11 On 09/04/2021 Spot Bond			8.47500	102.97313	8.47500	102.87976				0.00	0	620,000,000
Total ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			8.53000	105.60497	8.53000	105.50755				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	104.37367	9.20000	104.26999				0.00	0	0
Total ABS12/R207 SPOT										0.00	0	0
Total For ABS12/R207										0.00	0	0
ABS13 On 14/05/2022 Spot Bond			9.15500	106.17879	9.15500	106.07382				0.00	0	978,000,000
Total ABS13 SPOT										0.00	0	978,000,000
Total For ABS13										0.00	0	978,000,000
ABS14 On 11/11/2020 Spot Bond			8.41500	106.34181	8.41500	106.24500				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			8.92500	107.65454	8.92500	107.55073				0.00	0	0
Total ABS15 SPOT										0.00	0	0
Total For ABS15										0.00	0	0
ABS16 On 11/11/2025 Spot Bond			9.15000	111.54487	9.15000	111.43464				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			9.43500	112.42319	9.43500	112.30872				0.00	0	1,500,000,000
Total ABS17 SPOT										0.00	0	1,500,000,000
Total For ABS17										0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			9.09500	104.04543	9.09500	103.94490				0.00	0	0
Total ABS18 SPOT										0.00	0	0
Total For ABS18										0.00	0	0
ABS6 On 01/06/2020 Spot Bond			8.12000	103.51809	8.12000	103.42759				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			9.51000	97.14201	9.51000	97.04395				0.00	0	3,880,000,000
Total ABS7 SPOT										0.00	0	3,880,000,000
Total For ABS7										0.00	0	3,880,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.92837	100.00000	9.84124				0.00	0	0

Contract 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/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.24500	3.24500	3.24500	289.57705			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			2.56000	148.90454	2.56000	151.79504			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
ACL047 On 22/10/2018 Spot Bond					0.00000	96.21392			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	106.74800	10.00000	106.63600			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	89.44222			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL098 On 20/12/2025 Spot Bond					0.00000	88.43575			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0
ACL104 On 20/12/2019 Spot Bond			8.65500	8.65500	8.65500	103.04591			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	198.15747			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	198.16186			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	100.98993			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	106.74800	10.00000	106.63600				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	100.99295				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	101.00816				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			8.93000	8.93000	8.93000	104.32869				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	100.99012				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	100.94017				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	101.69038				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL185 On 20/09/2022 Spot Bond					0.00000	100.98494				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	100.99682				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond					0.00000	101.00978				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	101.01287				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	101.01287				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	101.02985				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	101.02985				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	138.39427				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	139.27356				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL210 On 20/05/2018 Spot Bond					0.00000	101.47517				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	100.93212				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	100.89052				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	95.05151				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	100.92113				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	100.92015				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	100.98097				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	101.87729				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	99.99974				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	100.97696				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	100.96199				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AHF2A On 18/10/2018 Spot Bond					0.00000	100.19074				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B On 18/10/2018 Spot Bond					0.00000	100.19718				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C On 18/10/2018 Spot Bond					0.00000	100.21860				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A On 18/04/2019 Spot Bond					0.00000	100.58553				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A On 18/04/2019 Spot Bond					0.00000	100.18648				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B On 18/04/2019 Spot Bond					0.00000	100.24006				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B On 18/04/2019 Spot Bond					0.00000	100.22937				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C On 18/04/2019 Spot Bond					0.00000	100.31669				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C On 18/04/2019 Spot Bond					0.00000	100.28484				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			7.90000	101.62118	7.90000	101.53563			0.00	0	1,073,400
Total AIR01 SPOT									0.00	0	1,073,400
Total For AIR01									0.00	0	1,073,400
AIR02 On 30/04/2023 Spot Bond			9.33000	109.22247	9.33000	109.11308		2,799,000,000,000.00		300,000,000	150,000,000
Total AIR02 SPOT								2,799,000,000,000.00		300,000,000	150,000,000
Total For AIR02								2,799,000,000,000.00		300,000,000	150,000,000
AIR04 On 29/05/2024 Spot Bond			9.05500	104.76674	9.05500	104.66427			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			10.02000	104.04402	10.02000	103.93168			0.00	0	0
Total AIR05 SPOT									0.00	0	0
Total For AIR05									0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			3.55000	177.15397	3.55000	177.01802			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
APF02 On 26/09/2019 Spot Bond					0.00000	101.24370			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	102.20565			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total APF03 SPOT										0.00	0	0
Total For APF03										0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	100.01892				0.00	0	0
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	101.48636				0.00	0	0
Total APF05 SPOT										0.00	0	0
Total For APF05										0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	101.52647				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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
ASN011 On 20/03/2019 Spot Bond					0.00000	100.94023				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN014 On 20/03/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN022 On 07/12/2033 Spot Bond			3.45500	244.39730	3.45500	244.21224				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN028 On 20/06/2019 Spot Bond					0.00000	100.27943				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN034 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
ASN036 On 10/11/2019 Spot Bond					0.00000	101.82937				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN037 On 07/12/2033 Spot Bond			3.47000	218.34934	3.47000	218.18366				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN041 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
ASN058 On 22/04/2020 Spot Bond					0.00000	100.01803				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN058 On 28/04/2020 Spot Bond					0.00000	99.90723				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond					0.00000	99.90863				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	99.97366				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	101.45138				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06: On 15/06/2018 Spot Bond					0.00000	101.10157				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	99.75259				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	93.15499				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 23/07/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond					0.00000	101.10040				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	100.94994				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 20/06/2020 Spot Bond					0.00000	101.42721				0.00	0	87,900,000
Total ASN083 SPOT										0.00	0	87,900,000
Total For ASN083										0.00	0	87,900,000
ASN08: On 03/09/2020 Spot Bond					0.00000	101.47760				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN084 On 25/09/2018 Spot Bond					0.00000	100.78646				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN086 On 01/10/2020 Spot Bond					0.00000	117.17385				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN087 On 08/10/2018 Spot Bond					0.00000	100.40285				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN090 On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN091 On 21/10/2020 Spot Bond					0.00000	100.01645				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 On 10/11/2020 Spot Bond					0.00000	101.84634				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 20/12/2020 Spot Bond					0.00000	79.98858				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	101.42599				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN111 On 07/03/2021 Spot Bond					0.00000	101.28824				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN113 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
ASN115 On 20/12/2020 Spot Bond					0.00000	101.22877				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN121 On 20/03/2019 Spot Bond					0.00000	100.95773				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN125 On 24/02/2019 Spot Bond					0.00000	101.50389				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN128 On 24/02/2019 Spot Bond					0.00000	101.49585				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN129 On 24/02/2019 Spot Bond					0.00000	101.47983				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN130 On 03/03/2019 Spot Bond					0.00000	101.33678				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN131 On 03/03/2019 Spot Bond					0.00000	101.32620				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN132 On 20/12/2020 Spot Bond					0.00000	101.21883				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN134 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
ASN135 On 31/12/2018 Spot Bond					0.00000	92.14000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN136 On 31/01/2022 Spot Bond			3.29000	148.04528	3.29000	147.93553				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN137 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
ASN140 On 31/12/2018 Spot Bond					0.00000	92.14000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN141 On 20/06/2020 Spot Bond					0.00000	102.97782				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN143 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
ASN144 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
ASN145 On 04/05/2021 Spot Bond					0.00000	99.80094				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN146 On 04/05/2021 Spot Bond					0.00000	99.80094				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN147 On 31/01/2022 Spot Bond			3.33500	147.81172	3.33500	147.70141				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN149 On 31/05/2021 Spot Bond					0.00000	113.33849				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN150 On 02/06/2021 Spot Bond					0.00000	101.45586				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN152 On 31/03/2028 Spot Bond			4.19000	162.42399	4.19000	162.28856				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN154 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
ASN156 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
ASN157 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
ASN159 On 08/08/2021 Spot Bond					0.00000	101.98809				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16 On 19/08/2021 Spot Bond					0.00000	101.67709				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	101.02980				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17 On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17 On 02/12/2019 Spot Bond					0.00000	101.36640				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17 On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17 On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN17 On 30/07/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN178 SPOT										0.00	0	0
Total For ASN178										0.00	0	0
ASN17 On 25/02/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN18 On 20/06/2022 Spot Bond					0.00000	101.08175				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN185 SPOT										0.00	0	0
Total For ASN185										0.00	0	0
ASN19(On 12/06/2020 Spot Bond					0.00000	101.12355				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	92.31935				0.00	0	0
Total ASN191 SPOT										0.00	0	0
Total For ASN191										0.00	0	0
ASN19(On 27/06/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN192 SPOT										0.00	0	0
Total For ASN192										0.00	0	0
ASN19(On 12/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0
ASN19(On 30/06/2022 Spot Bond					0.00000	100.58199				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			3.76000	107.69913	3.76000	107.61380				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	100.93009				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN202 SPOT										0.00	0	0
Total For ASN202										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	100.93828				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	100.99499				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN20: On 25/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN207 SPOT										0.00	0	0
Total For ASN207										0.00	0	0
ASN20: On 24/08/2021 Spot Bond					0.00000	101.73654				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20: On 24/08/2025 Spot Bond					0.00000	101.88836				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21: On 28/08/2020 Spot Bond					0.00000	101.38723				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21: On 02/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN212 SPOT										0.00	0	0
Total For ASN212										0.00	0	0
ASN21: On 01/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN213 SPOT										0.00	0	0
Total For ASN213										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	101.43265				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN21: On 14/09/2018 Spot Bond					0.00000	101.01837				0.00	0	0
Total ASN215 SPOT										0.00	0	0
Total For ASN215										0.00	0	0
ASN21: On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN216 SPOT										0.00	0	0
Total For ASN216										0.00	0	0
ASN21: On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN217 SPOT										0.00	0	0
Total For ASN217										0.00	0	0
ASN217 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
ASN218 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
ASN219 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
ASN220 On 13/07/2018 Spot Bond					0.00000	100.27773				0.00	0	0
Total ASN222 SPOT										0.00	0	0
Total For ASN222										0.00	0	0
ASN222 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
ASN223 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
ASN225 On 02/05/2018 Spot Bond					0.00000	99.87030				0.00	0	0
Total ASN227 SPOT										0.00	0	0
Total For ASN227										0.00	0	0
ASN227 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
ASN228 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
ASN229 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
ASN230 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
ASN231 On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	101.35872				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN232 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
ASN234 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
ASN235 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
ASN236 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
ASN237 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
ASN239 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
ASN240 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
ASN241 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
ASN242 On 07/03/2019 Spot Bond					0.00000	101.20710				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN243 On 10/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN244 SPOT										0.00	0	0
Total For ASN244										0.00	0	0
ASN244 On 30/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN245 SPOT										0.00	0	0
Total For ASN245										0.00	0	0
ASN751 On 20/09/2020 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 ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond					0.00000	101.06026				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			8.30000	101.35078	8.30000	101.26179			39,152,760,000.00	4,717,200	1,179,300	
Total BAW11 SPOT									39,152,760,000.00	4,717,200	1,179,300	
Total For BAW11									39,152,760,000.00	4,717,200	1,179,300	
BAW17 On 05/12/2018 Spot Bond					0.00000	101.45885			0.00	0	10,000,000	
Total BAW17 SPOT									0.00	0	10,000,000	
Total For BAW17									0.00	0	10,000,000	
BAW17 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total BAW17/JIBAR SPOT									0.00	0	0	
Total For BAW17/JIBAR									0.00	0	0	
BAW18 On 05/12/2020 Spot Bond					0.00000	101.41089			0.00	0	20,000,000	
Total BAW18 SPOT									0.00	0	20,000,000	
Total For BAW18									0.00	0	20,000,000	
BAW19 On 05/12/2020 Spot Bond			9.05000	104.97568	9.05000	104.87362			0.00	0	1,000,000,000	
Total BAW19 SPOT									0.00	0	1,000,000,000	
Total For BAW19									0.00	0	1,000,000,000	
BAW21 On 24/03/2022 Spot Bond			9.12500	101.46544	9.12500	101.36708			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	100.90161	9.30000	100.80197			0.00	0	0	
Total BAW21/R208 SPOT									0.00	0	0	
Total For BAW21/R208									0.00	0	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.25075			0.00	0	110,000,000	
Total BAW22 SPOT									0.00	0	110,000,000	
Total For BAW22									0.00	0	110,000,000	
BAW24 On 30/09/2019 Spot Bond					0.00000	101.31471			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	101.90218			0.00	120,000,000	120,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW25 SPOT										0.00	120,000,000	120,000,000
Total For BAW25										0.00	120,000,000	120,000,000
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	101.66116				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	101.57007				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAYA3 On 31/12/2018 Spot Bond					0.00000	100.70891				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA3 On 30/09/2018 Spot Bond					0.00000	101.35635				0.00	0	10,000,000
Total BAYA39 SPOT										0.00	0	10,000,000
Total For BAYA39										0.00	0	10,000,000
BAYA4 On 30/09/2018 Spot Bond					0.00000	100.10616				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA4 On 30/09/2018 Spot Bond					0.00000	100.70576				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA4 On 31/03/2019 Spot Bond					0.00000	100.70588				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA5 On 31/03/2019 Spot Bond					0.00000	100.73584				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA5 On 31/03/2019 Spot Bond					0.00000	101.67725				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA5 On 30/09/2019 Spot Bond					0.00000	101.73759				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.91578				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58 On 30/06/2020 Spot Bond					0.00000	102.38576				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			11.57500	109.41222	11.57500	109.27626				0.00	0	10,000,000
Total BAYA59 SPOT										0.00	0	10,000,000
Total For BAYA59										0.00	0	10,000,000
BAYA60 On 30/06/2020 Spot Bond			12.07500	12.07500	12.07500	104.53849				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	100.75846				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	100.71505				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	100.70578				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	100.72124				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	100.69032				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.71515				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA67 On 31/03/2023 Spot Bond			11.57500	11.57500	11.57500	99.21573				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYB01 On 30/06/2019 Spot Bond					0.00000	100.90649				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond					0.00000	100.90628				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond					0.00000	100.90638				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond					0.00000	107.20088				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/06/2020 Spot Bond					0.00000	100.93724				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC122 On 24/05/2018 Spot Bond					0.00000	103.36390				0.00	0	0
Total BC122 SPOT										0.00	0	0
Total For BC122										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond					0.00000	100.32778				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BCJ10 SPOT									0.00	0	0
Total For BCJ10									0.00	0	0
BCJ14 On 09/05/2019 Spot Bond					0.00000	101.73361			0.00	0	0
Total BCJ14 SPOT									0.00	0	0
Total For BCJ14									0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	101.77496			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	101.17090			0.00	0	0
Total BCJ16 SPOT									0.00	0	0
Total For BCJ16									0.00	0	0
BCJ17 On 23/09/2019 Spot Bond					0.00000	100.81857			0.00	0	500,000,000
Total BCJ17 SPOT									0.00	0	500,000,000
Total For BCJ17									0.00	0	500,000,000
BD0205 On 28/04/2028 Spot Bond			8.17000	8.17000	8.17000	201.62103			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			8.17000	8.17000	8.17000	202.07460			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			8.55500	8.55500	8.55500	97.29341			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD302U On 18/04/2028 Spot Bond			100.00000	8.36717	100.00000	8.29333			0.00	0	0
Total BD302U SPOT									0.00	0	0
Total For BD302U									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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	103.21036				0.00	0	60,000,000
Total BGL01 SPOT										0.00	0	60,000,000
Total For BGL01										0.00	0	60,000,000
BGL02 On 19/11/2019 Spot Bond			9.35500	106.93058	9.35500	106.82261				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	102.23163				0.00	30,500,000,000	30,720,000,000
Total BGL03 SPOT										0.00	30,500,000,000	30,720,000,000
Total For BGL03										0.00	30,500,000,000	30,720,000,000
BGL04 On 05/02/2020 Spot Bond			9.80500	102.69118	9.80500	102.58262				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			10.57500	103.33288	10.57500	103.21720				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	103.85888				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			10.49500	106.32267	10.49500	106.20451				0.00	0	100,000,000
Total BGL07 SPOT										0.00	0	100,000,000
Total For BGL07										0.00	0	100,000,000
BGL08 On 03/09/2022 Spot Bond					0.00000	101.56181				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			10.27500	103.32242	10.27500	103.20995				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	99.67258				0.00	0	0
Total BGL10 SPOT										0.00	0	0
Total For BGL10										0.00	0	0
BGL11 On 05/05/2021 Spot Bond			11.05500	103.27783	11.05500	103.15511				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	105.81074				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			9.87500	107.36255	9.87500	107.24826				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	103.34926				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	103.67167				0.00	0	30,000,000
Total BGL15 SPOT										0.00	0	30,000,000
Total For BGL15										0.00	0	30,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	101.80132				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	102.15762				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	101.30311				0.00	0	0
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	101.95843				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	103.80275				0.00	0	0
Total BGT01 SPOT										0.00	0	0
Total For BGT01										0.00	0	0
BID05 On 30/06/2019 Spot Bond					0.00000	100.57569				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.10000	103.74922	8.10000	103.65874				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	100.54163				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	100.55405				0.00	40,000,000	40,000,000
Total BID08 SPOT										0.00	40,000,000	40,000,000
Total For BID08										0.00	40,000,000	40,000,000
BPPF01 On 22/03/2020 Spot Bond					0.00000	100.88777				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF02 On 17/09/2018 Spot Bond					0.00000	100.94260				0.00	0	0
Total BPPF03 SPOT										0.00	0	0
Total For BPPF03										0.00	0	0
BPPF03 On 15/09/2020 Spot Bond					0.00000	101.02450				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF04 On 24/10/2018 Spot Bond					0.00000	100.03921				0.00	0	0
Total BPPF05 SPOT										0.00	0	0
Total For BPPF05										0.00	0	0
BPPF05 On 22/09/2018 Spot Bond					0.00000	100.77253				0.00	0	0
Total BPPF06 SPOT										0.00	0	0
Total For BPPF06										0.00	0	0
BPPF06 On 22/03/2019 Spot Bond					0.00000	100.81702				0.00	0	0
Total BPPF07 SPOT										0.00	0	0
Total For BPPF07										0.00	0	0
BPPF07 On 22/03/2021 Spot Bond					0.00000	100.85473				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1L 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
BS2C1L 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
BWZ20 On 27/03/2020 Spot Bond					0.00000	100.80991				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.80163				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond					0.00000	101.64117				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond					0.00000	101.85630				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.90609				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			10.12000	102.01140	10.12000	101.90229				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond					0.00000	101.03185				0.00	0	200,000,000
Total CBL13 SPOT										0.00	0	200,000,000
Total For CBL13										0.00	0	200,000,000
CBL14 On 01/02/2019 Spot Bond			12.30000	102.23795	12.30000	102.10318				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	103.51961				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			11.80000	101.10053	11.80000	100.97253			4,720,000,000,000.00		400,000,000	200,000,000
Total CBL18 SPOT									4,720,000,000,000.00		400,000,000	200,000,000
Total For CBL18									4,720,000,000,000.00		400,000,000	200,000,000
CBL20 On 14/12/2019 Spot Bond					0.00000	103.50654				0.00	0	165,000,000
Total CBL20 SPOT										0.00	0	165,000,000
Total For CBL20										0.00	0	165,000,000
CBL22 On 06/05/2020 Spot Bond			9.37500	102.53150	9.37500	102.42775				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond					0.00000	101.83958				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	102.22250				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL25 On 06/05/2019 Spot Bond					0.00000	102.81700				0.00	0	0
Total CBL25 SPOT										0.00	0	0
Total For CBL25										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			9.67500	109.04491	9.67500	108.93113				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL26 SPOT									0.00	0	0
Total For CBL26									0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	101.96134			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			9.87500	115.06450	9.87500	114.94269			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			9.60000	113.57378	9.60000	113.45681		11,520,000,000,000.00	1,200,000,000	1,100,000,000	
Total CCT02 SPOT								11,520,000,000,000.00	1,200,000,000	1,100,000,000	
Total For CCT02								11,520,000,000,000.00	1,200,000,000	1,100,000,000	
CCT03 On 15/03/2025 Spot Bond			9.74000	108.36745	9.74000	108.25547		0.00	0	100,000,000	
Total CCT03 SPOT								0.00	0	100,000,000	
Total For CCT03								0.00	0	100,000,000	
CCT04 On 17/07/2027 Spot Bond			9.70000	105.68538	9.70000	104.34302		436,500,000,000.00	45,000,000	45,000,000	
Total CCT04 SPOT								436,500,000,000.00	45,000,000	45,000,000	
Total For CCT04								436,500,000,000.00	45,000,000	45,000,000	
CGR14 On 25/11/2020 Spot Bond			10.00000	106.74790	10.00000	106.63640		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	100.43998		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	102.36441		0.00	0	0	
Total CGR23 SPOT								0.00	0	0	
Total For CGR23								0.00	0	0	
CGR24 On 08/02/2021 Spot Bond					0.00000	103.75643		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond					0.00000	100.95918				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	101.82530				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	102.43762				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	100.77356				0.00	0	0
Total CGR31 SPOT										0.00	0	0
Total For CGR31										0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	100.03216				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	101.09967				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	100.76676				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	100.54769				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	101.88107				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	102.21677				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	99.02519				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond					0.00000	101.43233				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond					0.00000	101.61187				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	102.96761				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	99.89821				0.00	0	0
Total CIG10 SPOT										0.00	0	0
Total For CIG10										0.00	0	0
CIG11 On 29/07/2020 Spot Bond					0.00000	95.55476				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	99.89058				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
CLN18 On 01/07/2021 Spot Bond			10.11000	103.29531	10.11000	103.18280				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN191 On 29/08/2021 Spot Bond			3.14000	143.15047	3.14000	142.97567				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			3.26000	3.26000	3.26000	141.76691				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	106.74800	10.00000	106.63600				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	106.74800	10.00000	106.63600				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	98.51943	13.50000	98.37731				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	101.65434	9.35000	101.55175				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			8.73000	101.68613	8.73000	101.59173				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	106.74800	10.00000	106.63600				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	101.93913				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			10.52500	100.90887	10.52500	100.79456				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			11.04500	97.47107	11.04500	97.35724				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317 On 20/03/2023 Spot Bond					0.00000	101.08183				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond					0.00000	101.90044				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 30/04/2018 Spot Bond					0.00000	99.85545				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			14.56000	100.00000	14.56000	99.84070				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/06/2018 Spot Bond					0.00000	101.00710				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond					0.00000	101.02208				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond					0.00000	101.07975				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond					0.00000	101.05759				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2018 Spot Bond					0.00000	101.10986				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 20/09/2018 Spot Bond					0.00000	119.54410				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 20/12/2018 Spot Bond					0.00000	101.58100				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 20/12/2023 Spot Bond					0.00000	101.14940				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond					0.00000	100.92015				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond					0.00000	100.21869				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/10/2018 Spot Bond					0.00000	99.91306				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 30/04/2018 Spot Bond					0.00000	99.90765				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 20/03/2019 Spot Bond					0.00000	100.89823				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			9.70500	104.87760	9.70500	104.76961				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond					0.00000	100.96552				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond					0.00000	99.69952				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			11.84500	106.13011	11.84500	105.99744				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond					0.00000	99.68776				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 26/07/2022 Spot Bond					0.00000	99.99985				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond					0.00000	110.76296				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond					0.00000	100.95301				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/06/2019 Spot Bond					0.00000	100.97015				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 20/03/2021 Spot Bond			9.07500	103.08785	9.07500	102.98845				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 20/06/2019 Spot Bond					0.00000	98.25029				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	99.32181	10.98000	99.20648				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	101.20018	11.00000	101.08245				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond					0.00000	101.06950				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			11.63500	103.08022	11.63500	102.95358				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond					0.00000	101.15720				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond					0.00000	100.96985				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond					0.00000	99.99962				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond					0.00000	101.02497				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 20/12/2019 Spot Bond					0.00000	107.14680				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond					0.00000	100.97496				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 20/03/2020 Spot Bond					0.00000	101.04499				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond					0.00000	101.66461				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond					0.00000	101.83853				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	101.82886				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	100.97486				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	102.39590				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	100.97984				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond					0.00000	100.22888				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	101.06957				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	101.07455				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	100.22994				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond					0.00000	102.59673				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	101.10939				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond					0.00000	100.24373				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 23/09/2020 Spot Bond					0.00000	101.02454				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond					0.00000	101.15918				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	50.86292				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	101.16913				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond					0.00000	99.99922				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 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
CLN422 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
CLN423 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
CLN424 On 20/12/2020 Spot Bond					0.00000	103.44956				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 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
CLN426 On 20/12/2018 Spot Bond					0.00000	102.32737				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN427 On 20/12/2020 Spot Bond					0.00000	101.36772				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond					0.00000	128.74890				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond					0.00000	117.90227				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	119.70634				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	121.32108				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	129.64640				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	101.06462				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	101.01978				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	99.82988				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond					0.00000	131.03040				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44 On 20/03/2021 Spot Bond					0.00000	101.86106				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	101.71266				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			9.32500	110.18692	9.32500	110.07602				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			3.96000	144.61199	3.96000	144.49427				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			6.02000	106.09619	6.02000	105.98629				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			5.66000	108.44049	5.66000	108.33234				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	101.61639				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	101.19119				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	101.72019				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	102.11999				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	101.49611				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46 On 15/02/2022 Spot Bond					0.00000	103.42497				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN461 On 16/02/2022 Spot Bond			10.24500	104.67653	10.24500	104.56103				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 13/03/2022 Spot Bond			9.45500	103.16679	9.45500	103.06324				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond					0.00000	101.08223				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 21/02/2024 Spot Bond					0.00000	101.70536				0.00	0	0
Total CLN466 SPOT										0.00	0	0
Total For CLN466										0.00	0	0
CLN466 On 27/03/2020 Spot Bond					0.00000	100.76141				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond					0.00000	100.76122				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond					0.00000	100.79260				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 07/05/2018 Spot Bond					0.00000	101.81902				0.00	0	0
Total CLN470 SPOT										0.00	0	0
Total For CLN470										0.00	0	0
CLN470 On 17/05/2019 Spot Bond					0.00000	101.58553				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN471 On 19/11/2022 Spot Bond					0.00000	101.87070				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 23/06/2021 Spot Bond					0.00000	101.74106				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond					0.00000	101.07455				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN477 On 29/11/2021 Spot Bond			100.00000	18.15519	100.00000	17.99324				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	101.73431				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	101.72298				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN483 On 20/05/2021 Spot Bond					0.00000	102.53658				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	101.89892				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN485 On 02/12/2021 Spot Bond			9.17500	105.39377	9.17500	105.28992				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	101.69492				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			12.13500	106.40937	12.13500	106.42719				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			8.93500	103.04649	8.93500	102.94701				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	100.75342				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN490 On 28/03/2022 Spot Bond					0.00000	100.78870				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 07/06/2022 Spot Bond					0.00000	101.73431				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN491 On 30/09/2019 Spot Bond					0.00000	100.60995				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN492 On 20/06/2022 Spot Bond					0.00000	101.07377				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 07/06/2022 Spot Bond			11.67500	102.98257	11.67500	105.26585				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN494 On 29/08/2020 Spot Bond					0.00000	101.41090				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			9.93500	102.15811	9.93500	102.05049				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond					0.00000	101.40936				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN497 On 08/06/2022 Spot Bond					0.00000	101.38383				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN498 On 20/05/2021 Spot Bond					0.00000	101.66987				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN499 On 10/10/2020 Spot Bond					0.00000	100.38524				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN500 On 11/10/2022 Spot Bond					0.00000	100.38537				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond					0.00000	100.39934				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 20/12/2022 Spot Bond					0.00000	101.10659				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN503 On 11/10/2024 Spot Bond					0.00000	100.39934				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond					0.00000	100.04342				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 30/04/2019 Spot Bond					0.00000	99.91409				0.00	0	0
Total CLN506 SPOT										0.00	0	0
Total For CLN506										0.00	0	0
CLN506 On 20/12/2022 Spot Bond					0.00000	101.08467				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN507 On 24/02/2020 Spot Bond					0.00000	101.66434				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	100.37924				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	97.95855				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	101.62634				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN512 On 23/02/2019 Spot Bond					0.00000	101.74607				0.00	0	0
Total CLN514 SPOT										0.00	0	0
Total For CLN514										0.00	0	0
CLN514 On 23/02/2019 Spot Bond					0.00000	102.08252				0.00	0	0
Total CLN515 SPOT										0.00	0	0
Total For CLN515										0.00	0	0
CLN515 On 15/09/2022 Spot Bond			9.96000	100.81986	9.96000	101.11551				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	100.00000	10.01000	101.13184				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	101.51386				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	101.56074	9.60000	102.17209				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN520 On 12/03/2023 Spot Bond					0.00000	101.09194				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN521 On 17/09/2020 Spot Bond					0.00000	101.04337				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN522 On 27/02/2023 Spot Bond					0.00000	101.06981				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN523 On 13/05/2021 Spot Bond					0.00000	100.87699				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN524 On 09/09/2022 Spot Bond			9.20000	100.34655	9.20000	100.22039				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	228.43102				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			8.55500	97.38253	8.55500	97.29341				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			8.17000	8.17000	8.17000	201.62103				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN88 SPOT									0.00	0	0
Total For CLN88									0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.17000	8.17000	8.17000	202.07460			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond					0.00000	100.95016			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond					0.00000	101.21695			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1: On 20/09/2019 Spot Bond					0.00000	100.95010			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF1: On 20/06/2020 Spot Bond					0.00000	100.98483			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF1: On 17/08/2021 Spot Bond					0.00000	101.70678			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			7.50000	103.73266	7.50000	103.64810			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			8.87500	118.29741	8.87500	118.18458		12,425,000,000,000.00	1,400,000,000	720,000,000	
Total COJ05 SPOT								12,425,000,000,000.00	1,400,000,000	720,000,000	
Total For COJ05								12,425,000,000,000.00	1,400,000,000	720,000,000	
COJ07 On 23/03/2021 Spot Bond			9.28500	104.81557	9.28500	104.71222		0.00	0	70,000,000	
Total COJ07 SPOT								0.00	0	70,000,000	
Total For COJ07								0.00	0	70,000,000	
COJ08 On 22/06/2026 Spot Bond			9.79000	113.23093	9.79000	113.11207		0.00	0	0	
Total COJ08 SPOT								0.00	0	0	
Total For COJ08								0.00	0	0	
COJG0 On 09/06/2024 Spot Bond			9.53500	106.88655	9.53500	106.77720		762,800,000,000.00	80,000,000	80,000,000	
Total COJG01 SPOT								762,800,000,000.00	80,000,000	80,000,000	
Total For COJG01								762,800,000,000.00	80,000,000	80,000,000	
COT01 On 03/04/2023 Spot Bond			9.77000	98.12561	9.77000	98.02336		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			10.88000	96.66914	10.88000	96.55728			4,352,000,000,000.00	400,000,000	320,000,000
Total COT02 SPOT									4,352,000,000,000.00	400,000,000	320,000,000
Total For COT02									4,352,000,000,000.00	400,000,000	320,000,000
COT03 On 05/06/2028 Spot Bond			10.90000	95.08656	10.90000	94.97573			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			11.75000	99.01150	11.75000	100.20199			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	100.95345			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	100.81036			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	100.87358			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	100.73402			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	101.23467			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG75 SPOT										0.00	0	0
Total For DENG75										0.00	0	0
DENG7 On 04/09/2018 Spot Bond					0.00000	101.23467				0.00	0	0
Total DENG76 SPOT										0.00	0	0
Total For DENG76										0.00	0	0
DENG7 On 27/09/2018 Spot Bond					0.00000	100.96015				0.00	0	0
Total DENG77 SPOT										0.00	0	0
Total For DENG77										0.00	0	0
DENG7 On 27/09/2018 Spot Bond					0.00000	100.91548				0.00	0	0
Total DENG78 SPOT										0.00	0	0
Total For DENG78										0.00	0	0
DOL00: On 20/09/2018 Spot Bond					0.00000	101.22420				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL00: On 24/01/2019 Spot Bond					0.00000	100.07014				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL00: On 20/12/2019 Spot Bond					0.00000	78.81845				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DOL01: On 20/12/2021 Spot Bond					0.00000	101.76842				0.00	0	0
Total DOL012 SPOT										0.00	0	0
Total For DOL012										0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	101.55917				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	101.80830				0.00	0	0
Total DSY02 SPOT										0.00	0	0
Total For DSY02										0.00	0	0
DSY03 On 21/11/2024 Spot Bond			9.22000	9.22000	9.22000	108.36040				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			8.77500	103.96612	8.77500	103.86805				0.00	0	0
Total DV2021 SPOT										0.00	0	0
Total For DV2021										0.00	0	0
DV22 On 07/02/2020 Spot Bond			8.29500	103.98592	8.29500	103.89258			995,400,000,000.00	120,000,000	139,261,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DV22 SPOT									995,400,000,000.00	120,000,000	139,261,900
Total For DV22									995,400,000,000.00	120,000,000	139,261,900
DV22/R On 07/02/2020 Spot Bond			100.00000	32.84867	100.00000	32.55564			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			8.98500	105.59480	8.98500	105.49230			0.00	0	663,328,000
Total DV23 SPOT									0.00	0	663,328,000
Total For DV23									0.00	0	663,328,000
DV23/R On 27/02/2023 Spot Bond			100.00000	13.28324	100.00000	13.16475			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	13.28324	100.00000	13.16475			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			9.23500	103.88389	9.23500	103.78031			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.87324	9.69000	101.76678			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.87324	9.69000	101.76678			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			10.42000	99.90431	10.42000	99.79223			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	101.95134	10.10000	101.84040			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.95134	10.10000	101.84040			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	101.29890			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	100.00655			0.00	0	0
Total DVC030 SPOT									0.00	0	0
Total For DVC030									0.00	0	0
DVF19 On 31/05/2019 Spot Bond					0.00000	101.94363			0.00	0	0
Total DVF19 SPOT									0.00	0	0
Total For DVF19									0.00	0	0
DVF20 On 29/11/2019 Spot Bond					0.00000	101.37236			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20 On 28/03/2020 Spot Bond					0.00000	100.85995			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF20 On 31/08/2020 Spot Bond					0.00000	101.32734			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	100.01009			0.00	0	0
Total DVF20D SPOT									0.00	0	0
Total For DVF20D									0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	101.42183			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	100.84108			0.00	0	0
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
DVF22 On 29/08/2022 Spot Bond					0.00000	101.37181			0.00	0	0
Total DVF22B SPOT									0.00	0	0
Total For DVF22B									0.00	0	0
DVF22 On 24/10/2022 Spot Bond					0.00000	100.04245			0.00	0	0
Total DVF22C SPOT									0.00	0	0
Total For DVF22C									0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	100.01440			0.00	0	0
Total DVF24 SPOT									0.00	0	0
Total For DVF24									0.00	0	0
E170 On 01/08/2020 Spot Bond			8.00500	114.39247	8.00500	114.29331			3,202,000,000,000.00	400,000,000	200,000,000
Total E170 SPOT									3,202,000,000,000.00	400,000,000	200,000,000
Total For E170									3,202,000,000,000.00	400,000,000	200,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	30.31480	100.00000	30.04439			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			8.66500	102.88238	8.66500	102.78757			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			8.88500	104.00783	8.88500	103.90960			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ECN22 SPOT									0.00	0	0
Total For ECN22									0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.24500	104.38990	9.24500	104.28741			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			3.71500	105.24796	3.71500	105.16578			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			3.40000	99.90257	3.40000	99.82731			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	118.59883	2.25000	118.52434			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			3.29000	128.88352	3.29000	128.78796			0.00	0	150,000,000
Total EL28 SPOT									0.00	0	150,000,000
Total For EL28									0.00	0	150,000,000
EL29 On 19/11/2029 Spot Bond			3.28000	117.20114	3.28000	117.11438			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			3.30000	115.27443	3.30000	115.18885			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			3.36000	106.84125	3.36000	106.76144			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			3.37000	101.05557	3.37000	100.97978			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	118.59883	2.25000	118.52434			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			8.85000	106.07021	8.85000	105.96876		531,000,000,000.00		60,000,000	60,000,000
Total EMM01 SPOT								531,000,000,000.00		60,000,000	60,000,000
Total For EMM01								531,000,000,000.00		60,000,000	60,000,000
EMM02 On 11/03/2021 Spot Bond			8.77500	106.26705	8.77500	106.16790		1,667,250,000,000.00		190,000,000	190,000,000

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 EMM02 SPOT										1,667,250,000,000.00	190,000,000	190,000,000
Total For EMM02										1,667,250,000,000.00	190,000,000	190,000,000
EMM03 On 04/05/2024 Spot Bond			9.95000	100.33607	9.95000	100.22848				995,000,000,000.00	100,000,000	100,000,000
Total EMM03 SPOT										995,000,000,000.00	100,000,000	100,000,000
Total For EMM03										995,000,000,000.00	100,000,000	100,000,000
EMM04 On 16/05/2028 Spot Bond			10.22000	10.22000	10.22000	100.29870				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			10.47000	10.47000	10.47000	101.00244				0.00	0	1,666,666,500
Total EMM05 SPOT										0.00	0	1,666,666,500
Total For EMM05										0.00	0	1,666,666,500
EMM06 On 23/06/2025 Spot Bond			10.05000	104.58084	10.05000	104.02338				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			9.90000	106.85358	9.90000	105.14291				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			10.46500	109.43914	10.46500	93.18833				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	100.08143				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	100.07586				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
EPF002 On 28/05/2018 Spot Bond					0.00000	101.39512				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	101.83252				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	101.35884				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	101.59435				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	102.17775				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	101.64281				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	99.74971				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF011 On 01/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF011U SPOT										0.00	0	0
Total For EPF011U										0.00	0	0
EPF021 On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF021U SPOT										0.00	0	0
Total For EPF021U										0.00	0	0
EPF031 On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF031U SPOT										0.00	0	0
Total For EPF031U										0.00	0	0
EPFC33 On 06/09/2018 Spot Bond					0.00000	101.19515				0.00	0	0
Total EPFC33 SPOT										0.00	0	0
Total For EPFC33										0.00	0	0
EPFC34 On 03/05/2018 Spot Bond					0.00000	99.85350				0.00	0	0
Total EPFC34 SPOT										0.00	0	0
Total For EPFC34										0.00	0	0
EPFC35 On 06/11/2018 Spot Bond					0.00000	99.77193				0.00	0	0
Total EPFC35 SPOT										0.00	0	0
Total For EPFC35										0.00	0	0
EPFC36 On 04/03/2019 Spot Bond					0.00000	101.28425				0.00	0	0
Total EPFC36 SPOT										0.00	0	0
Total For EPFC36										0.00	0	0
EPFC37 On 03/10/2018 Spot Bond					0.00000	100.47118				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	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	97.75545				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS08 On 04/10/2018 Spot Bond					0.00000	100.07343				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	99.89820				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	101.64826				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	101.68131				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	101.73813				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	101.86014				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	106.74800	10.00000	106.63600				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	101.53238				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA2 On 17/08/2018 Spot Bond					0.00000	101.73719			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	101.31514			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	101.98166			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	101.93875			0.00	0	0
Total ERSA23 SPOT									0.00	0	0
Total For ERSA23									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.58540			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	101.63935			0.00	0	0
Total ERSA25 SPOT									0.00	0	0
Total For ERSA25									0.00	0	0
ES23 On 25/01/2023 Spot Bond			8.80500	107.14629	8.80500	107.04432		44,025,000,000,000.00	5,000,000,000	3,487,951,300	
Total ES23 SPOT								14,025,000,000,000.00	5,000,000,000	3,487,951,300	
Total For ES23								14,025,000,000,000.00	5,000,000,000	3,487,951,300	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.59388	10.00000	102.48332		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			9.43000	91.90740	9.43000	91.81489		177,284,000,000,000.00	18,800,000,000	44,919,059,700	
Total ES26 SPOT								17,284,000,000,000.00	18,800,000,000	44,919,059,700	
Total For ES26								17,284,000,000,000.00	18,800,000,000	44,919,059,700	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.59080	7.85000	100.50618		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			10.30000	79.53890	10.22000	79.96751		2,060,000,000,000.00	200,000,000	18,260,140,400	
Total ES33 SPOT								2,060,000,000,000.00	200,000,000	18,260,140,400	
Total For ES33								2,060,000,000,000.00	200,000,000	18,260,140,400	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.92460	7.50000	100.84386		0.00	0	0	
Total ES33/R209 SPOT								0.00	0	0	
Total For ES33/R209								0.00	0	0	

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 25/04/2042 Spot Bond			10.40500	83.41173	10.40500	83.31931			098,768,000,000,000.00	105,600,000,000	8,194,903,200
Total ES42 SPOT									18,768,000,000,000.00	105,600,000,000	8,194,903,200
Total For ES42									18,768,000,000,000.00	105,600,000,000	8,194,903,200
ES42/R On 25/04/2042 Spot Bond			8.50000	100.11379	8.50000	100.02275			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF01U SPOT									0.00	0	0
Total For ESF01U									0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF02U SPOT									0.00	0	0
Total For ESF02U									0.00	0	0
ESFR0: On 20/04/2021 Spot Bond					0.00000	100.13543			0.00	0	0
Total ESFR03 SPOT									0.00	0	0
Total For ESFR03									0.00	0	0
EXX02 On 19/05/2019 Spot Bond					0.00000	100.71699			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	100.95514			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	100.98490			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.78677			0.00	0	0
Total FIFB08 SPOT									0.00	0	0
Total For FIFB08									0.00	0	0
FIFB09 On 27/06/2019 Spot Bond					0.00000	100.78488			0.00	0	0
Total FIFB09 SPOT									0.00	0	0
Total For FIFB09									0.00	0	0
FIFB10 On 12/09/2019 Spot Bond					0.00000	101.60026			0.00	0	0
Total FIFB10 SPOT									0.00	0	0
Total For FIFB10									0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	102.30929			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	101.78567			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	101.88487			0.00	0	0
Total FIFB14 SPOT									0.00	0	0
Total For FIFB14									0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.59889			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	101.28747			0.00	0	0
Total FIFC32 SPOT									0.00	0	0
Total For FIFC32									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FMLA1U SPOT									0.00	0	0
Total For FMLA1U									0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FPA1U SPOT									0.00	0	0
Total For FPA1U									0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			8.25000	103.17160	8.25000	103.07999			1,794,383,250,000.00	217,501,000	577,501,000
Total FRB05 SPOT									1,794,383,250,000.00	217,501,000	577,501,000
Total For FRB05									1,794,383,250,000.00	217,501,000	577,501,000
FRB12 On 02/06/2019 Spot Bond					0.00000	101.91781			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	100.11740			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			10.27500	10.27500	10.27500	103.24820			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	103.98567			0.00	0	0
Total FRB15 SPOT									0.00	0	0
Total For FRB15									0.00	0	0
FRB16 On 08/07/2020 Spot Bond					0.00000	103.16108			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	100.64802			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	104.23885			0.00	0	0
Total FRB18 SPOT									0.00	0	0
Total For FRB18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB19 On 14/04/2021 Spot Bond			10.97500	103.90749	10.97500	103.78623			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	103.23958			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	101.80052			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	104.63004			0.00	0	0
Total FRB22 SPOT									0.00	0	0
Total For FRB22									0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	101.61448			0.00	0	0
Total FRB23 SPOT									0.00	0	0
Total For FRB23									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			8.38000	106.48111	8.38000	106.38510			0.00	0	10,000,000
Total FRBC21 SPOT									0.00	0	10,000,000
Total For FRBC21									0.00	0	10,000,000
FRBC2 On 21/12/2018 Spot Bond					0.00000	102.05809			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			2.81000	150.56390	2.81000	150.46013			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.10500	3.10500	3.10500	291.52384			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			3.02000	3.02000	3.02000	127.44731			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			3.58000	171.11019	3.58000	170.97869			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			3.72500	3.72500	3.72500	85.74366			0.00	0	0
Total FRBI29 SPOT									0.00	0	0
Total For FRBI29									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI33 On 07/12/2033 Spot Bond			4.10500	4.10500	4.10500	202.51931			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			4.13500	93.40569	4.13500	93.32834			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			4.14000	95.78391	4.14000	96.66976			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			8.12000	8.12000	8.12000	81.57922			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			9.43000	9.43000	9.43000	55.57256			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			9.46000	9.46000	9.46000	54.87968			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC107 On 03/06/2021 Spot Bond					0.00000	101.65233			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC168 On 20/06/2018 Spot Bond					0.00000	100.97818			0.00	0	0
Total FRC168 SPOT									0.00	0	0
Total For FRC168									0.00	0	0
FRC169 On 31/01/2025 Spot Bond			4.11500	4.11500	4.11500	119.09109			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC170 On 20/06/2018 Spot Bond					0.00000	101.02008			0.00	0	0
Total FRC170 SPOT									0.00	0	0
Total For FRC170									0.00	0	0
FRC171 On 20/06/2018 Spot Bond					0.00000	101.01785			0.00	0	0
Total FRC171 SPOT									0.00	0	0
Total For FRC171									0.00	0	0
FRC174 On 20/06/2018 Spot Bond					0.00000	101.02008			0.00	0	0
Total FRC174 SPOT									0.00	0	0
Total For FRC174									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC17: On 20/09/2018 Spot Bond					0.00000	100.97007				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	100.95110				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond					0.00000	101.83618				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond					0.00000	101.08650				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	100.92162				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	102.66668				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	101.22327				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	100.99738				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond					0.00000	101.01018				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	100.56138				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	106.74800	10.00000	106.63600				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	101.05772				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC20(On 20/06/2019 Spot Bond					0.00000	101.30844				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20(On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20(On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20(On 07/10/2020 Spot Bond					0.00000	103.15249				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	101.03997				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21(On 07/05/2020 Spot Bond					0.00000	101.95745				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	101.95741				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	102.01430				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			3.37000	147.63034	3.37000	147.51961				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22(On 20/05/2020 Spot Bond					0.00000	101.65220				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	100.78903				0.00	0	0
Total FRC231 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC231										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			4.23000	143.25494	4.23000	143.13413				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond					0.00000	101.46381				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	111.54114				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	115.11419				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	111.99668				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	115.64944				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	114.59988				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	111.58763				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	111.26229				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	100.36730				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	111.00868				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	100.36367				0.00	0	0
Total FRC245 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC245									0.00	0	0
FRC245 On 19/10/2020 Spot Bond					0.00000	100.29247			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	111.06878			0.00	0	0
Total FRC247 SPOT									0.00	0	0
Total For FRC247									0.00	0	0
FRC247 On 08/02/2020 Spot Bond					0.00000	102.87880			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	113.41461			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	96.29016			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	102.09931			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	101.11726			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	100.93340			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	100.22665			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	100.74928			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	101.94423			0.00	0	0
Total FRC258 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC258										0.00	0	0
FRC25: On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	103.48242				0.00	0	0
Total FRC259 SPOT										0.00	0	0
Total For FRC259										0.00	0	0
FRC26: On 27/02/2023 Spot Bond			3.45500	102.44840	3.45500	102.37060				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC26: On 10/10/2020 Spot Bond					0.00000	100.37881				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC26: On 13/07/2020 Spot Bond					0.00000	100.31467				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC26: On 15/03/2019 Spot Bond					0.00000	100.98773				0.00	0	0
Total FRC263 SPOT										0.00	0	0
Total For FRC263										0.00	0	0
FRC26: On 13/07/2020 Spot Bond					0.00000	100.31397				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	101.16922				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	101.43453				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					0.00000	104.98645				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC26: On 10/10/2020 Spot Bond					0.00000	100.38310				0.00	0	0
Total FRC268 SPOT										0.00	0	0
Total For FRC268										0.00	0	0
FRC26: On 21/10/2019 Spot Bond					0.00000	100.12811				0.00	0	0
Total FRC269 SPOT										0.00	0	0
Total For FRC269										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.01000	4.01000	4.01000	144.24125				0.00	0	0
Total FRC66 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.95000	3.95000	3.95000	144.54494				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			3.93000	3.93000	3.93000	144.64633				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD01U On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD17U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.05000	88.22229	4.05000	87.82247				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			3.98500	104.11494	3.98500	104.02990				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	100.78699				0.00	0	2,120,000,000
Total FRJ19 SPOT										0.00	0	2,120,000,000
Total For FRJ19										0.00	0	2,120,000,000
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.87005				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	101.20793				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	102.37894				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	100.12533				0.00	0	0
Total FRJ23 SPOT										0.00	0	0
Total For FRJ23										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.08305				0.00	0	0
Total FRJ25 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRJ25										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	101.25405				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.91800	2.91800	2.91800	105.67425				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			3.23000	3.23000	3.23000	116.66215				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS102 On 23/01/2024 Spot Bond					0.00000	100.00972				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	100.00972				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			3.37000	105.25329	3.37000	114.18593				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			3.40500	220.03511	3.40500	219.86967				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			4.16000	101.42700	4.16000	101.34223				0.00	0	30,000,000
Total FRS110 SPOT										0.00	0	30,000,000
Total For FRS110										0.00	0	30,000,000
FRS111 On 07/12/2033 Spot Bond			3.43500	3.43500	3.43500	219.08953				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	99.89179				0.00	0	0
Total FRS113 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			3.37000	124.80019	3.37000	124.70658				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.70500	108.59789	3.70500	108.51248				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			3.90000	105.45173	3.90000	105.36657				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.55500	119.76473	3.55500	216.00266				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			3.60500	214.89839	3.60500	214.73219				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			2.90000	112.49196	2.90000	112.41332				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS123 On 07/12/2033 Spot Bond			3.63500	214.14063	3.63500	213.97432				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			4.73000	93.24043	4.73000	93.15677				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS126 On 31/03/2028 Spot Bond			4.37000	159.95821	4.37000	159.82175				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS127 On 31/01/2038 Spot Bond			4.26000	87.23106	4.26000	99.84437				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			3.89000	105.88046	3.89000	166.49756				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS131 On 31/03/2028 Spot Bond			3.95000	165.77983	3.95000	165.64585				0.00	0	0
Total FRS131 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS131									0.00	0	0
FRS131 On 07/12/2033 Spot Bond			4.14500	201.74753	4.14500	201.57975			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	96.85751			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			4.19000	87.84225	4.19000	100.89002			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			4.44500	4.44500	4.44500	97.14395			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.97000	104.34935	3.97000	104.26429			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			3.76000	168.49292	3.76000	168.36019			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			3.91500	207.22404	3.91500	207.05683			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			3.89000	166.63116	3.89000	166.49756			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			3.89000	166.63116	3.89000	166.49756			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			4.18000	98.26403	4.18000	162.42688			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			3.67000	122.50604	3.67000	122.41015			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			3.07000	149.19345	3.07000	149.08641			0.00	0	0
Total FRS147 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS147									0.00	0	0
FRS147 On 31/03/2028 Spot Bond			4.24000	161.73471	4.24000	161.59898			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			4.28000	161.18569	4.28000	161.04972			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			3.64000	122.73330	3.64000	122.63765			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			4.25000	161.59725	4.25000	161.46146			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.29000	4.29000	4.29000	160.91276			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	120.87451			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	92.10358			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	95.35527			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	95.05977			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	93.17319			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	74.78739			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	78.06995			0.00	0	0
Total FRS163 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS163										0.00	0	0
FRS163 On 06/06/2024 Spot Bond					0.00000	80.42277				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	79.94624				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	48.10731				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	63.52018				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	61.32497				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond					0.00000	50.10062				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS169 On 01/08/2022 Spot Bond					0.00000	151.01551				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS170 On 16/10/2022 Spot Bond					0.00000	100.23695				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS171 On 16/10/2024 Spot Bond					0.00000	100.25166				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS172 On 13/11/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS173 On 13/05/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS174 On 26/01/2024 Spot Bond					0.00000	73.61817				0.00	0	0
Total FRS175 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS175										0.00	0	0
FRS175 On 26/01/2024 Spot Bond					0.00000	73.61805				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			2.75500	2.75500	2.75500	296.46012				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			2.64500	2.64500	2.64500	298.03224				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			3.36500	3.36500	3.36500	287.92079				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.86000	150.29921	2.86000	150.19480				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	99.91206				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			2.56000	151.89558	2.56000	151.79504				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	101.97039				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			3.21000	111.97517	3.21000	111.89313				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			2.92500	88.25244	2.92500	118.09535				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.83000	2.83000	2.83000	128.96351				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.86000	2.86000	2.86000	128.72276				0.00	0	0
Total FRS87 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS87									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			3.55500	3.55500	3.55500	285.32164			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	101.86017			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	101.45041			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			7.82500	105.79605	7.82500	105.70635		234,750,000,000.00		30,000,000	15,000,000
Total FRX19 SPOT								234,750,000,000.00		30,000,000	15,000,000
Total For FRX19								234,750,000,000.00		30,000,000	15,000,000
FRX20 On 01/10/2020 Spot Bond			8.04500	102.20503	8.04500	102.11696		3,218,000,000,000.00		400,000,000	400,000,000
Total FRX20 SPOT								3,218,000,000,000.00		400,000,000	400,000,000
Total For FRX20								3,218,000,000,000.00		400,000,000	400,000,000
FRX23 On 28/02/2023 Spot Bond			8.66500	8.66500	8.66500	97.62420		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			9.08000	112.31146	9.08000	112.20192		0.00		0	500,000,000
Total FRX24 SPOT								0.00		0	500,000,000
Total For FRX24								0.00		0	500,000,000
FRX26 On 01/10/2026 Spot Bond			9.47000	100.90960	9.47000	100.80761		0.00		0	5,500,000,000
Total FRX26 SPOT								0.00		0	5,500,000,000
Total For FRX26								0.00		0	5,500,000,000
FRX27 On 07/03/2027 Spot Bond			9.45000	105.84403	9.45000	105.73785		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			9.96000	100.93170	9.96000	100.82336		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			10.10000	97.49756	10.10000	97.39146		0.00		0	30,000,000
Total FRX31 SPOT								0.00		0	30,000,000
Total For FRX31								0.00		0	30,000,000
FRX32 On 31/03/2032 Spot Bond			10.01500	106.06020	10.01500	104.48152		0.00		0	40,000,000
Total FRX32 SPOT								0.00		0	40,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRX32										0.00	0	40,000,000
FRX45 On 14/04/2045 Spot Bond			10.81000	75.86879	10.81000	75.78155				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	100.93945				0.00	0	0
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0
FS1B1 On 20/09/2018 Spot Bond					0.00000	101.03832				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	100.97007				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/09/2018 Spot Bond					0.00000	101.09975				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	101.59821				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/02/2019 Spot Bond					0.00000	101.57246				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/02/2019 Spot Bond					0.00000	101.61670				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	101.81126				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	101.62290				0.00	0	500,000,000
Total FS3A5 SPOT										0.00	0	500,000,000
Total For FS3A5										0.00	0	500,000,000
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	101.80647				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A3L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.25250				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	101.93919				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	101.41642				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.43246				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	101.53672				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	101.66497				0.00	0	0
Total GH31C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond					0.00000	101.74508				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
GPT44 On 06/06/2018 Spot Bond					0.00000	101.05982				0.00	0	0
Total GPT44 SPOT										0.00	0	0
Total For GPT44										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB12 On 31/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB12U SPOT										0.00	0	0
Total For GRB12U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB13U SPOT										0.00	0	0
Total For GRB13U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB14U SPOT										0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.83494				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond					0.00000	101.29943				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond					0.00000	100.39404				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	102.33435				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	101.75523				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	101.48543				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond					0.00000	100.23311				0.00	130,000,000	130,000,000
Total GRT13 SPOT										0.00	130,000,000	130,000,000
Total For GRT13										0.00	130,000,000	130,000,000
GRT14 On 15/09/2021 Spot Bond					0.00000	101.66160				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	100.32379				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	100.21567				0.00	0	0
Total GRT16 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT16										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			9.17500	104.47091	9.17500	104.36852				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	101.25137				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	102.06980				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	100.55610				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			9.70000	102.44907	9.70000	100.95670				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	100.23186				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	100.48393				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	101.16102				0.00	0	1,400,000,000
Total GRT24G SPOT										0.00	0	1,400,000,000
Total For GRT24G										0.00	0	1,400,000,000
GRT25 On 09/03/2025 Spot Bond					0.00000	101.19990				0.00	2,500,000,000	2,500,000,000
Total GRT25G SPOT										0.00	2,500,000,000	2,500,000,000
Total For GRT25G										0.00	2,500,000,000	2,500,000,000
GRT26 On 09/03/2028 Spot Bond					0.00000	101.24017				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
HC2T2 On 05/10/2018 Spot Bond					0.00000	100.47243				0.00	0	0
Total HC2T2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HC2T2										0.00	0	0
HC5T1 On 29/10/2018 Spot Bond					0.00000	101.36892				0.00	0	0
Total HC5T1 SPOT										0.00	0	0
Total For HC5T1										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB03 On 02/05/2018 Spot Bond					0.00000	99.87161				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond					0.00000	100.05378				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	100.62086				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	100.36274				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	100.36725				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	100.71822				0.00	0	0
Total HILB08 SPOT										0.00	0	0
Total For HILB08										0.00	0	0
HILB09 On 29/03/2025 Spot Bond					0.00000	100.74062				0.00	300,000,000	150,000,000
Total HILB09 SPOT										0.00	300,000,000	150,000,000
Total For HILB09										0.00	300,000,000	150,000,000
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1D4U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	106.74800	10.00000	106.63600				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	101.79358				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF08 On 15/04/2019 Spot Bond					0.00000	100.27405				0.00	0	0
Total HPF08 SPOT										0.00	0	0
Total For HPF08										0.00	0	0
HPF09 On 15/04/2019 Spot Bond					0.00000	100.48865				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	100.56331				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			8.10500	105.70090	8.10500	105.60815				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	26.40819	100.00000	26.17262				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/R207										0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			3.13500	291.31585	3.13500	291.10534				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			2.50500	2.50500	2.50500	306.56329				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			3.18000	89.44035	3.18000	101.46282				0.00	0	0
Total HWAY33 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWAY33									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			10.05000	95.90273	10.05000	95.79888			0.00	0	2,820,000,000
Total HWAY34 SPOT									0.00	0	2,820,000,000
Total For HWAY34									0.00	0	2,820,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.29106	100.00000	11.19034			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			10.01000	96.06108	10.01000	95.95746		6,006,000,000,000.00		600,000,000	1,100,000,000
Total HWAY35 SPOT								6,006,000,000,000.00	600,000,000	1,100,000,000	0
Total For HWAY35								6,006,000,000,000.00	600,000,000	1,100,000,000	0
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.29096	100.00000	11.19024			0.00	0	0
Total HWAY35/R209 SPOT								0.00	0	0	0
Total For HWAY35/R209								0.00	0	0	0
HWF08 On 15/07/2019 Spot Bond					0.00000	100.23211			0.00	0	0
Total HWF08 SPOT								0.00	0	0	0
Total For HWF08								0.00	0	0	0
HWF09 On 19/09/2019 Spot Bond					0.00000	101.29060			0.00	0	0
Total HWF09 SPOT								0.00	0	0	0
Total For HWF09								0.00	0	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HWF10U SPOT								0.00	0	0	0
Total For HWF10U								0.00	0	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	106.74800	10.00000	106.63600			0.00	0	0
Total HWY023/R197 SPOT								0.00	0	0	0
Total For HWY023/R197								0.00	0	0	0
I2025 On 31/01/2025 Spot Bond			2.24000	133.88653	2.22000	133.97017		209,971,776,000,000.00		93,737,400,000	116,481,718,500
Total I2025 SPOT								19,971,776,000,000.00	93,737,400,000	116,481,718,500	0
Total For I2025								19,971,776,000,000.00	93,737,400,000	116,481,718,500	0
I2029 On 31/03/2029 Spot Bond			2.65000	100.42884	2.65000	100.36170		99,000,820,000,000.00		37,358,800,000	52,296,757,800
Total I2029 SPOT								19,000,820,000,000.00	37,358,800,000	52,296,757,800	0
Total For I2029								19,000,820,000,000.00	37,358,800,000	52,296,757,800	0
I2033 On 28/02/2033 Spot Bond			2.55000	106.09223	2.55000	106.02259		16,773,900,000,000.00		6,578,000,000	40,208,921,800
Total I2033 SPOT								16,773,900,000,000.00	6,578,000,000	40,208,921,800	0
Total For I2033								16,773,900,000,000.00	6,578,000,000	40,208,921,800	0
I2038 On 31/01/2038 Spot Bond			2.65000	127.71481	2.61000	128.42955		162,890,200,000,000.00		61,468,000,000	168,237,042,300
Total I2038 SPOT								162,890,200,000,000.00	61,468,000,000	168,237,042,300	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2038									2,890,200,000,000.00	61,468,000,000	168,237,042,300
I2046 On 31/03/2046 Spot Bond			2.76000	121.31035	2.76000	121.22780			217,338,960,000,000.00	78,746,000,000	98,111,518,100
Total I2046 SPOT									17,338,960,000,000.00	78,746,000,000	98,111,518,100
Total For I2046									17,338,960,000,000.00	78,746,000,000	98,111,518,100
I2050 On 31/12/2050 Spot Bond			2.77000	128.43124	2.74000	129.18165			202,736,300,000,000.00	73,190,000,000	149,392,019,422
Total I2050 SPOT									12,736,300,000,000.00	73,190,000,000	149,392,019,422
Total For I2050									12,736,300,000,000.00	73,190,000,000	149,392,019,422
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	101.40770			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			8.65000	8.65000	8.65000	105.25750			0.00	0	0
Total IBL101 SPOT									0.00	0	0
Total For IBL101									0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	101.95369			0.00	0	0
Total IBL102 SPOT									0.00	0	0
Total For IBL102									0.00	0	0
IBL103 On 08/06/2018 Spot Bond					0.00000	101.13500			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	100.21637			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	99.77005			0.00	0	0
Total IBL106 SPOT									0.00	0	0
Total For IBL106									0.00	0	0
IBL108 On 22/11/2019 Spot Bond					0.00000	101.47398			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			3.21500	290.19976	3.21500	289.99290			0.00	0	0
Total IBL109 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL109										0.00	0	0
IBL110 On 07/03/2019 Spot Bond			8.12000	8.12000	8.12000	101.08839				0.00	0	0
Total IBL110 SPOT										0.00	0	0
Total For IBL110										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.63000	2.63000	2.63000	151.41987				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	106.74800	10.00000	106.63600				0.00	0	0
Total IBL43/JIBAR SPOT										0.00	0	0
Total For IBL43/JIBAR										0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.23000	8.23000	8.23000	102.60845				0.00	0	151,800,000
Total IBL45 SPOT										0.00	0	151,800,000
Total For IBL45										0.00	0	151,800,000
IBL46 On 15/01/2020 Spot Bond			8.68500	8.68500	8.68500	99.75480				0.00	0	0
Total IBL46 SPOT										0.00	0	0
Total For IBL46										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			8.67500	103.01833	8.67500	102.92171				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	99.91781				0.00	110,000,000	110,000,000
Total IBL53 SPOT										0.00	110,000,000	110,000,000
Total For IBL53										0.00	110,000,000	110,000,000
IBL55 On 31/07/2018 Spot Bond			8.01000	101.99575	8.01000	101.90806				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	99.90958				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			7.97000	102.75452	7.97000	102.66583				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			9.33500	106.06194	9.33500	105.95507				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond					0.00000	100.55504				0.00	0	0
Total IBL61 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL61										0.00	0	0
IBL64 On 29/07/2019 Spot Bond					0.00000	99.85818				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	99.91572				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.36000	147.68214	3.36000	147.57152				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	100.65261				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	101.69381				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	102.66288				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond					0.00000	101.70681				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	102.14148				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			9.38500	106.68165	9.38500	106.57359				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL79 On 27/01/2019 Spot Bond			7.80000	104.10416	7.80000	104.01618				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL80U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL80U									0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL81U SPOT									0.00	0	0
Total For IBL81U									0.00	0	0
IBL82 On 29/01/2019 Spot Bond					0.00000	100.17015			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	100.87849			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	102.07915			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	102.82773			0.00	0	0
Total IBL86 SPOT									0.00	0	0
Total For IBL86									0.00	0	0
IBL87 On 20/05/2019 Spot Bond			8.10000	105.96404	8.10000	105.87111			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			8.77500	108.64226	8.77500	108.53921		1,755,000,000,000.00	200,000,000	278,800,000	
Total IBL88 SPOT								1,755,000,000,000.00	200,000,000	278,800,000	
Total For IBL88								1,755,000,000,000.00	200,000,000	278,800,000	
IBL88/F On 20/05/2021 Spot Bond			100.00000	22.32995	100.00000	22.13075			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	101.54677			0.00	0	0
Total IBL89 SPOT									0.00	0	0
Total For IBL89									0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL90U SPOT									0.00	0	0
Total For IBL90U									0.00	0	0
IBL91 On 02/06/2018 Spot Bond					0.00000	101.33793			0.00	0	0
Total IBL91 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL91										0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	100.33323				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL93 On 31/08/2018 Spot Bond					0.00000	101.51912				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	101.41262				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	101.86614				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	100.87249				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond					0.00000	100.53392				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	101.20250				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			7.97000	101.62470	7.97000	101.53793				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	10.63572	100.00000	10.54084				0.00	0	0
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCC01 On 06/12/2018 Spot Bond					0.00000	101.16749				0.00	0	0
Total IDCC01 SPOT										0.00	0	0
Total For IDCC01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond					0.00000	100.15284				0.00	0	0
Total IDCG02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG02										0.00	0	0
IDCG02 On 22/10/2020 Spot Bond			9.03500	98.66562	9.03500	98.57038				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG03 On 24/11/2019 Spot Bond					0.00000	101.42372				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG05 On 24/11/2024 Spot Bond			10.00000	101.99943	10.00000	101.88951				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG06 On 13/11/2020 Spot Bond					0.00000	101.73653				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG07 On 13/05/2030 Spot Bond			10.87000	107.90626	10.87000	107.83378				0.00	0	100,000,000
Total IDCG08 SPOT										0.00	0	100,000,000
Total For IDCG08										0.00	0	100,000,000
IDCG08 On 05/12/2019 Spot Bond					0.00000	101.28349				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG09 On 05/12/2021 Spot Bond					0.00000	101.30165				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG10 On 05/12/2026 Spot Bond			10.10000	108.27097	10.10000	108.15380				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	100.09744				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP06 On 15/12/2022 Spot Bond					0.00000	101.05460				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP07 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
IDCP1U On 05/04/2025 Spot Bond			100.00000	5.10206	100.00000	5.05704				0.00	0	0
Total IDCP2U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCP2U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.40000	104.96074	8.40000	104.86587				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			7.42500	103.87588	7.42500	103.79314				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 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN302U SPOT										0.00	0	0
Total For IN302U										0.00	0	0
IN303U On 01/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN303U SPOT										0.00	0	0
Total For IN303U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN313U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN359U On 01/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN359U SPOT										0.00	0	0
Total For IN359U										0.00	0	0
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
IN374U On 13/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN374U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN374U										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	106.74800	10.00000	106.63600				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	100.95825				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	107.24040				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	100.61445				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	100.97733				0.00	0	0
Total ING360 SPOT										0.00	0	0
Total For ING360										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	101.42488				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
ING370 On 29/01/2019 Spot Bond					0.00000	99.91795				0.00	0	0
Total ING370 SPOT										0.00	0	0
Total For ING370										0.00	0	0
ING371 On 31/01/2020 Spot Bond					0.00000	99.91506				0.00	0	0
Total ING371 SPOT										0.00	0	0
Total For ING371										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	102.34203				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	101.15353				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	102.31483				0.00	0	0
Total INLV03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For INLV03									0.00	0	0
INLV04 On 11/02/2021 Spot Bond			11.07500	106.67783	11.07500	106.55085			0.00	0	0
Total INLV04 SPOT									0.00	0	0
Total For INLV04									0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	101.44852			0.00	0	0
Total INLV05 SPOT									0.00	0	0
Total For INLV05									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	106.74800	10.00000	106.63600			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF08 On 01/07/2018 Spot Bond					0.00000	100.54031			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	100.93810			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	101.29426			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	100.94318			0.00	0	0
Total IPF14 SPOT									0.00	0	0
Total For IPF14									0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	101.32139			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	100.98427			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	100.88304			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	100.89248			0.00	0	0
Total IPF18 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	100.90191				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	100.94121				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	100.97409				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	101.09395				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	101.95239				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	101.87447				0.00	0	0
Total IPFC17 SPOT										0.00	0	0
Total For IPFC17										0.00	0	0
IPFC18 On 26/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			480,000,000,000,000.00	54,800,000,000	27,400,000,000	
Total IPFC18 SPOT									30,000,000,000,000.00	54,800,000,000	27,400,000,000	
Total For IPFC18									30,000,000,000,000.00	54,800,000,000	27,400,000,000	
IPL10 On 20/05/2021 Spot Bond			9.00000	105.12665	9.00000	105.02444			3,600,000,000,000.00	400,000,000	2,050,000,000	
Total IPL10 SPOT									3,600,000,000,000.00	400,000,000	2,050,000,000	
Total For IPL10									3,600,000,000,000.00	400,000,000	2,050,000,000	
IPL11 On 24/05/2022 Spot Bond					0.00000	101.51209			0.00	0	0	
Total IPL11 SPOT									0.00	0	0	
Total For IPL11									0.00	0	0	
IPL8 On 10/10/2020 Spot Bond					0.00000	100.60566			0.00	100,000,000	100,000,000	
Total IPL8 SPOT									0.00	100,000,000	100,000,000	
Total For IPL8									0.00	100,000,000	100,000,000	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPL8/JIBAR										0.00	0	0
IPL9 On 20/05/2021 Spot Bond					0.00000	101.88164				0.00	130,000,000	230,000,000
Total IPL9 SPOT										0.00	130,000,000	230,000,000
Total For IPL9										0.00	130,000,000	230,000,000
IV017/F On 31/01/2022 Spot Bond			2.75000	100.67376	2.75000	100.64338				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			5.80000	141.82869	5.80000	141.68610				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	101.93537				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2019 Spot Bond					0.00000	100.03372				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			4.22000	4.22000	4.22000	118.32283				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			4.22000	4.22000	4.22000	118.32283				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	101.28162				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	102.41180				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	102.89181				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			10.97500	106.15152	10.97500	106.02626				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	105.84836				0.00	0	0
Total IV035 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	100.03480				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	101.10217				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			4.81000	4.81000	4.81000	140.26288				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	102.99510				0.00	0	0
Total IV040 SPOT										0.00	0	0
Total For IV040										0.00	0	0
IV041 On 29/09/2021 Spot Bond			11.32500	102.80216	11.32500	102.67915				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	102.07983				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			11.21500	11.21500	11.21500	109.06229				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	99.88496				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			4.56000	141.61658	4.56000	141.49212				0.00	0	0
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	101.09994				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			8.50000	100.00000	8.50000	99.90694				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond					0.00000	99.89802				0.00	0	0
Total IV09 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			4.55000	157.53531	4.55000	157.39788				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
IVA723 On 26/04/2018 Spot Bond			7.20000	7.20000	7.20000	99.94086				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			7.20000	7.20000	7.20000	99.80313				0.00	0	0
Total IVA724 SPOT										0.00	0	0
Total For IVA724										0.00	0	0
IVA726 On 17/05/2018 Spot Bond			7.30000	7.30000	7.30000	99.52229				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			7.30000	7.30000	7.30000	99.38382				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			7.30000	7.30000	7.30000	99.24573				0.00	0	0
Total IVA728 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVA728										0.00	0	0
IVA729 On 07/06/2018 Spot Bond			7.30000	7.30000	7.30000	99.10803				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			7.40000	7.40000	7.40000	98.95675				0.00	0	0
Total IVA731 SPOT										0.00	0	0
Total For IVA731										0.00	0	0
IVA732 On 21/06/2018 Spot Bond			7.40000	7.40000	7.40000	98.81797				0.00	0	0
Total IVA732 SPOT										0.00	0	0
Total For IVA732										0.00	0	0
IVA733 On 27/06/2018 Spot Bond			7.40000	7.40000	7.40000	98.69933				0.00	0	0
Total IVA733 SPOT										0.00	0	0
Total For IVA733										0.00	0	0
IVA734 On 12/07/2018 Spot Bond			7.40000	7.40000	7.40000	98.40397				0.00	0	0
Total IVA734 SPOT										0.00	0	0
Total For IVA734										0.00	0	0
IVA736 On 25/07/2018 Spot Bond			7.40000	7.40000	7.40000	98.11037				0.00	0	0
Total IVA736 SPOT										0.00	0	0
Total For IVA736										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	106.74800	10.00000	106.63600				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC027 On 03/04/2019 Spot Bond					0.00000	100.55069				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	100.54163				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	100.55405				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond					0.00000	97.87613				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.57000	103.45800	8.57000	103.36212				0.00	0	0
Total IVC036 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	45.65543	100.00000	45.24816				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			8.84500	103.84857	8.84500	103.74930				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC049 On 21/11/2019 Spot Bond					0.00000	101.60978				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	100.82244				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	99.91026				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond					0.00000	100.58444				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	102.04259				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC065 On 10/09/2018 Spot Bond					0.00000	101.16602				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	100.61051				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond					0.00000	100.01814				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC077 On 04/05/2018 Spot Bond					0.00000	99.82409				0.00	0	0
Total IVC077 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC077										0.00	0	0
IVC081 On 14/07/2019 Spot Bond					0.00000	100.24922				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC092 On 24/11/2019 Spot Bond					0.00000	101.53603				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC093 On 24/11/2018 Spot Bond					0.00000	101.47179				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			9.69500	107.57448	9.69500	107.46262				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	100.70688				0.00	300,000,000	150,000,000
Total IVC097 SPOT										0.00	300,000,000	150,000,000
Total For IVC097										0.00	300,000,000	150,000,000
IVC098 On 14/06/2018 Spot Bond			7.97000	103.46832	7.97000	103.37890				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	99.89928				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	100.71819				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	101.27310				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	101.14177				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	100.71065				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	99.90299				0.00	0	0
Total IVC108 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	101.76700				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			9.34500	105.46817	9.34500	105.36180				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	101.58727				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC112 On 24/05/2018 Spot Bond					0.00000	101.41590				0.00	0	0
Total IVC112 SPOT										0.00	0	0
Total For IVC112										0.00	0	0
IVC113 On 26/08/2018 Spot Bond					0.00000	101.48270				0.00	0	0
Total IVC113 SPOT										0.00	0	0
Total For IVC113										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	101.14618				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	101.83583				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC119 On 21/02/2019 Spot Bond					0.00000	101.58359				0.00	0	0
Total IVC119 SPOT										0.00	0	0
Total For IVC119										0.00	0	0
IVC120 On 01/07/2018 Spot Bond					0.00000	100.57258				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	100.89230				0.00	0	0
Total IVC121 SPOT										0.00	0	0
Total For IVC121										0.00	0	0
IVC122 On 20/01/2020 Spot Bond					0.00000	100.54068				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	100.99460				0.00	0	0
Total IVC124 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC124										0.00	0	0
IVC126 On 30/04/2019 Spot Bond					0.00000	99.90872				0.00	0	0
Total IVC126 SPOT										0.00	0	0
Total For IVC126										0.00	0	0
IVC127 On 27/12/2018 Spot Bond					0.00000	100.73713				0.00	0	0
Total IVC127 SPOT										0.00	0	0
Total For IVC127										0.00	0	0
IVC128 On 23/03/2019 Spot Bond					0.00000	100.82313				0.00	0	0
Total IVC128 SPOT										0.00	0	0
Total For IVC128										0.00	0	0
IVC129 On 26/03/2019 Spot Bond					0.00000	100.74308				0.00	0	0
Total IVC129 SPOT										0.00	0	0
Total For IVC129										0.00	0	0
IVC130 On 23/04/2019 Spot Bond					0.00000	100.07020				0.00	0	0
Total IVC130 SPOT										0.00	0	0
Total For IVC130										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
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
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
IVF47U On 16/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF47U SPOT										0.00	0	0
Total For IVF47U										0.00	0	0
JAS01 On 31/01/2019 Spot Bond					0.00000	99.89494				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP002 On 13/06/2019 Spot Bond					0.00000	101.14656				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond					0.00000	101.31828				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	100.80025				0.00	0	0
Total KAP005 SPOT										0.00	0	0
Total For KAP005										0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	100.70311				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			9.24500	102.98500	9.24500	102.88332				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP008 On 28/11/2019 Spot Bond					0.00000	102.12128				0.00	4,605,600	1,151,400
Total KAP008 SPOT										0.00	4,605,600	1,151,400
Total For KAP008										0.00	4,605,600	1,151,400
KAP009 On 24/05/2020 Spot Bond					0.00000	101.49597				0.00	0	0
Total KAP009 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For KAP009										0.00	0	0
KAP01 On 15/09/2020 Spot Bond					0.00000	101.06990				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP01 On 01/12/2022 Spot Bond					0.00000	101.43426				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP04 On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	100.04515				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KSB00 On 05/08/2020 Spot Bond					0.00000	102.42245				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KST01 On 12/07/2020 Spot Bond					0.00000	100.35316				0.00	0	0
Total KST01 SPOT										0.00	0	0
Total For KST01										0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.49000	124.74261	9.49000	124.61488				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK05 On 28/02/2019 Spot Bond					0.00000	101.08603				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK08 On 30/10/2019 Spot Bond					0.00000	99.97989				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK08 On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK08/JIBAR SPOT										0.00	0	0
Total For LBK08/JIBAR										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.25500	104.57610	9.25500	104.47161				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.62000	104.05105	9.62000	103.94309				0.00	0	0
Total LBK11/R207 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LBK11/R207										0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	101.69045	9.71000	101.58395				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	100.38392				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK16 On 30/11/2019 Spot Bond					0.00000	101.45788				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	100.91137				0.00	0	0
Total LBK17 SPOT										0.00	0	0
Total For LBK17										0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	103.36549				0.00	0	0
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			9.43500	106.54304	9.43500	106.43515				0.00	0	2,500,000,000
Total LBK20 SPOT										0.00	0	2,500,000,000
Total For LBK20										0.00	0	2,500,000,000
LBK21 On 04/09/2018 Spot Bond					0.00000	101.19916				0.00	0	0
Total LBK21 SPOT										0.00	0	0
Total For LBK21										0.00	0	0
LBK22 On 04/09/2020 Spot Bond					0.00000	101.48566				0.00	0	0
Total LBK22 SPOT										0.00	0	0
Total For LBK22										0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	101.37214				0.00	0	0
Total LBK23 SPOT										0.00	0	0
Total For LBK23										0.00	0	0
LBK24 On 10/10/2024 Spot Bond			9.90500	102.35273	9.90500	102.24465				0.00	0	4,000,000,000
Total LBK24 SPOT										0.00	0	4,000,000,000
Total For LBK24										0.00	0	4,000,000,000
LBK25 On 25/03/2019 Spot Bond					0.00000	100.81395				0.00	0	0
Total LBK25 SPOT										0.00	0	0
Total For LBK25										0.00	0	0
LBK26 On 23/03/2021 Spot Bond					0.00000	100.84980				0.00	0	0
Total LBK26 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LBK26										0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	100.91031				0.00	0	0
Total LBK27 SPOT										0.00	0	0
Total For LGL04										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			8.95500	102.30124	8.95500	102.20226				0.00	0	580,000,000
Total LGL04 SPOT										0.00	0	580,000,000
Total For LGL05										0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	102.45573				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL06										0.00	0	0
LGL06 On 04/10/2022 Spot Bond			9.48500	103.24790	9.48500	103.14338				0.00	0	2,500,000,000
Total LGL06 SPOT										0.00	0	2,500,000,000
Total For LGL07										0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	101.39418				0.00	260,000,000	260,000,000
Total LGL07 SPOT										0.00	260,000,000	260,000,000
Total For LGL08										0.00	260,000,000	260,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	102.65238				0.00	10,000,000	10,000,000
Total LGL08 SPOT										0.00	10,000,000	10,000,000
Total For LGL09										0.00	10,000,000	10,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	102.47527				0.00	0	10,000,000
Total LGL09 SPOT										0.00	0	10,000,000
Total For LGL09										0.00	0	10,000,000
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	103.80904				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			9.80000	107.93767	9.80000	107.82361				0.00	0	0
Total LHL18 SPOT										0.00	0	0
Total For LHL18										0.00	0	0
LHL19 On 14/11/2019 Spot Bond			13.25500	107.99323	13.25500	107.84019				0.00	0	0
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	102.60930				0.00	0	0
Total LHL26 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LHL26										0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	102.31473				0.00	0	0
Total LHL27 SPOT										0.00	0	0
Total For LHL27										0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	102.58918				0.00	0	0
Total LHL28 SPOT										0.00	0	0
Total For LHL28										0.00	0	0
LOM01 On 25/11/2019 Spot Bond					0.00000	104.48414				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LRFA2 On 20/11/2019 Spot Bond					0.00000	101.59528				0.00	0	0
Total LRFA2 SPOT										0.00	0	0
Total For LRFA2										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond					0.00000	102.36782				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	101.79746				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	101.43448				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	101.47924				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	101.22979				0.00	0	0
Total MAQ0J1 SPOT										0.00	0	0
Total For MAQ0J1										0.00	0	0
MAQ0J On 28/12/2020 Spot Bond					0.00000	101.19234				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	101.70242				0.00	0	0
Total MAQ111 SPOT										0.00	0	0
Total For MAQ111										0.00	0	0
MAQ11 On 10/12/2018 Spot Bond					0.00000	101.03189				0.00	0	0
Total MAQ114 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ114										0.00	0	0
MAQ11 On 31/01/2019 Spot Bond					0.00000	99.92044				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	99.73601				0.00	0	0
Total MAQ118 SPOT										0.00	0	0
Total For MAQ118										0.00	0	0
MAQ12 On 16/07/2018 Spot Bond					0.00000	98.40896				0.00	0	0
Total MAQ120 SPOT										0.00	0	0
Total For MAQ120										0.00	0	0
MAQ12 On 25/07/2018 Spot Bond					0.00000	98.23460				0.00	0	0
Total MAQ121 SPOT										0.00	0	0
Total For MAQ121										0.00	0	0
MBF04 On 17/08/2018 Spot Bond					0.00000	101.81951				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04 On 07/06/2019 Spot Bond					0.00000	101.67955				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	101.58772				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	101.76263				0.00	100,000,000	100,000,000
Total MBF051 SPOT										0.00	100,000,000	100,000,000
Total For MBF051										0.00	100,000,000	100,000,000
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05 On 28/09/2019 Spot Bond					0.00000	101.29620				0.00	70,000,000	70,000,000
Total MBF053 SPOT										0.00	70,000,000	70,000,000
Total For MBF053										0.00	70,000,000	70,000,000
MBF05 On 27/03/2020 Spot Bond					0.00000	101.07202				0.00	70,000,000	91,102,300
Total MBF055 SPOT										0.00	70,000,000	91,102,300
Total For MBF055										0.00	70,000,000	91,102,300
MBF05 On 28/08/2018 Spot Bond					0.00000	101.26950				0.00	0	0
Total MBF056 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF056										0.00	0	0
MBF05 On 28/08/2020 Spot Bond					0.00000	101.77562				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	101.09921				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	100.33900				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03 On 26/05/2020 Spot Bond					0.00000	101.37847				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	99.87352				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	101.43439				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	101.45970				0.00	0	0
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0
MBP04 On 13/04/2021 Spot Bond					0.00000	100.29126				0.00	0	0
Total MBP041 SPOT										0.00	0	0
Total For MBP041										0.00	0	0
MBP34 On 29/04/2018 Spot Bond					0.00000	99.91731				0.00	0	0
Total MBP34 SPOT										0.00	0	0
Total For MBP34										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.20000	101.09662	8.20000	101.00786				0.00	0	0
Total MBSA01 SPOT										0.00	0	0
Total For MBSA01										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	101.27949	8.00000	101.19269				0.00	0	0
Total MBSA01/R204 SPOT										0.00	0	0
Total For MBSA01/R204										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.25000	100.95052	8.25000	100.86136				0.00	0	0
Total MBSA02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBSA02									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	100.35320	8.91000	100.25764			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	102.69893			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	102.80179			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.22000	103.67400	8.22000	103.58176			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.10000	105.94828	9.10000	105.84414			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.10000	105.94828	9.10000	105.84414			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MFS1A On 20/12/2018 Spot Bond					0.00000	100.89515			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MFS1A On 20/12/2018 Spot Bond					0.00000	100.89515			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.05500	9.05500	9.05500	102.57797			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MMF10 On 15/12/2024 Spot Bond					0.00000	100.24272			0.00	0	8,829,000
Total MEFSA6 SPOT									0.00	0	8,829,000
Total For MEFSA6									0.00	0	8,829,000
MMF20 On 15/12/2024 Spot Bond					0.00000	100.26306			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MMF30 On 15/12/2024 Spot Bond					0.00000	100.33755			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MMF40 On 15/12/2024 Spot Bond					0.00000	101.48807			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MMIG0 On 17/03/2019 Spot Bond					0.00000	100.90504			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			9.05500	9.05500	9.05500	103.59484			0.00	0	1,044,400,000
Total MMIG02 SPOT									0.00	0	1,044,400,000
Total For MMIG02									0.00	0	1,044,400,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.57459			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			10.95000	10.95000	10.95000	103.97083			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			9.78500	9.78500	9.78500	105.85862			0.00	0	1,050,000,000
Total MMIG05 SPOT									0.00	0	1,050,000,000
Total For MMIG05									0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.60343			0.00	400,000,000	200,000,000
Total MMIG06 SPOT									0.00	400,000,000	200,000,000
Total For MMIG06									0.00	400,000,000	200,000,000
MTN06 On 13/07/2020 Spot Bond					0.00000	100.91619			0.00	2,500,000,000	5,210,000,000
Total MTN06 SPOT									0.00	2,500,000,000	5,210,000,000
Total For MTN06									0.00	2,500,000,000	5,210,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	100.84540			0.00	0	0
Total MTN07 SPOT									0.00	0	0
Total For MTN07									0.00	0	0
MTN08 On 11/10/2020 Spot Bond					0.00000	100.20721			0.00	0	0
Total MTN08 SPOT									0.00	0	0
Total For MTN08									0.00	0	0
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MTN08U SPOT									0.00	0	0
Total For MTN08U									0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	100.91850			0.00	0	100,000,000
Total MTN09 SPOT									0.00	0	100,000,000
Total For MTN09									0.00	0	100,000,000
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MTN09U SPOT									0.00	0	0
Total For MTN09U									0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	100.37926			0.00	400,000,000	200,000,000
Total MTN10 SPOT									0.00	400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MTN10										0.00	400,000,000	200,000,000
MTNC1 On 15/05/2018 Spot Bond					0.00000	101.62396				0.00	0	0
Total MTNC19 SPOT										0.00	0	0
Total For MTNC19										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	102.03182				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	100.73272				0.00	0	0
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N5D23 On 20/09/2019 Spot Bond					0.00000	101.02896				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond					0.00000	109.39368				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5G23U SPOT										0.00	0	0
Total For N5G23U										0.00	0	0
N6A19 On 20/12/2018 Spot Bond					0.00000	100.44479				0.00	0	0
Total N6A19 SPOT										0.00	0	0
Total For N6A19										0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	100.47460				0.00	0	0
Total N6B26 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For N6B26									0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	100.48017			0.00	0	0
Total N6C26 SPOT									0.00	0	0
Total For N6C26									0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	100.48590			0.00	0	0
Total N6D26 SPOT									0.00	0	0
Total For N6D26									0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	100.51500			0.00	0	0
Total N6E26 SPOT									0.00	0	0
Total For N6E26									0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	100.61209			0.00	0	0
Total N6F26 SPOT									0.00	0	0
Total For N6F26									0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	88.59526			0.00	0	0
Total N6G26 SPOT									0.00	0	0
Total For N6G26									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.28500	99.95128	9.28500	99.85109			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NAM02 On 29/06/2020 Spot Bond			8.67500	104.97430	8.67500	104.87638			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			9.23500	105.79280	9.23500	105.68732			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			9.95000	105.62681	9.95000	105.51353			0.00	0	0
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			8.28500	105.20514	8.28500	105.11082			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.00000	101.99969	9.00000	101.90214		4,500,000,000,000.00	500,000,000	250,000,000	
Total NBK12A SPOT								4,500,000,000,000.00	500,000,000	250,000,000	
Total For NBK12A								4,500,000,000,000.00	500,000,000	250,000,000	
NBK12/ On 19/03/2021 Spot Bond			9.38000	101.05169	9.38000	100.95106		0.00	0	0	
Total NBK12A/R208 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK12A/R208									0.00	0	0
NBK13, On 19/03/2024 Spot Bond			9.03500	104.21129	9.03500	104.11124			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			8.47500	105.07992	8.47500	105.31395			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15, On 11/02/2022 Spot Bond			9.02500	101.13072	9.02500	101.03213			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			9.15000	103.42474	9.15000	103.32255		31,476,000,000,000.00	3,440,000,000	860,000,000	
Total NBK16A SPOT								31,476,000,000,000.00	3,440,000,000	860,000,000	
Total For NBK16A								31,476,000,000,000.00	3,440,000,000	860,000,000	
NBK17, On 22/04/2026 Spot Bond			9.39000	103.30854	9.39000	103.20499		0.00	0	1,220,000,000	
Total NBK17A SPOT								0.00	0	1,220,000,000	
Total For NBK17A								0.00	0	1,220,000,000	
NBK18, On 01/06/2020 Spot Bond			8.53000	105.17152	8.53000	105.07503		0.00	0	0	
Total NBK18A SPOT								0.00	0	0	
Total For NBK18A								0.00	0	0	
NBK19, On 01/06/2022 Spot Bond			9.17500	105.51267	9.17500	105.40871		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			9.29000	110.24393	9.29000	110.13398		0.00	0	0	
Total NBK20A SPOT								0.00	0	0	
Total For NBK20A								0.00	0	0	
NBK20I, On 25/06/2021 Spot Bond					0.00000	99.25572		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			9.71000	108.40027	9.71000	108.28676		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			9.37500	107.02381	9.37500	106.91553		0.00	0	0	
Total NBK22A SPOT								0.00	0	0	
Total For NBK22A								0.00	0	0	
NBK23, On 19/11/2025 Spot Bond			9.22000	112.61601	9.22000	112.50390		0.00	0	0	
Total NBK23A SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond					0.00000	101.82328			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24J On 19/11/2027 Spot Bond			9.55000	113.43540	9.55000	113.31853			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	101.75762			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25J On 17/02/2023 Spot Bond			8.93500	8.93500	8.93500	108.60434			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	103.29440			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26J On 10/05/2023 Spot Bond			100.00000	17.17976	100.00000	17.02650			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	102.28403			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27J On 10/05/2026 Spot Bond			9.50000	114.38377	9.50000	114.26653			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	101.39667			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK28J On 02/08/2023 Spot Bond			9.28500	105.34128	9.28500	105.23569			0.00	0	0
Total NBK28A SPOT									0.00	0	0
Total For NBK28A									0.00	0	0
NBK28I On 19/11/2020 Spot Bond					0.00000	101.59616			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29J On 31/07/2026 Spot Bond			9.45000	108.47718	9.45000	108.36657		1,039,500,000,000.00		110,000,000	110,000,000
Total NBK29A SPOT								1,039,500,000,000.00	110,000,000	110,000,000	

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 NBK29A										1,039,500,000,000.00	110,000,000	110,000,000
NBK29I On 18/02/2019 Spot Bond					0.00000	101.86681				0.00	0	0
Total NBK29B SPOT										0.00	0	0
Total For NBK29B										0.00	0	0
NBK30I On 20/02/2024 Spot Bond			9.07500	104.13530	9.07500	104.03324				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	102.86288				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	101.65447				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK32I On 26/02/2019 Spot Bond					0.00000	101.41851				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	102.20641				0.00	0	0
Total NBK33B SPOT										0.00	0	0
Total For NBK33B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond					0.00000	102.95315				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	104.04371				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	104.96881				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	102.18927				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	103.16674				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			7.80000	106.13210	7.80000	106.04387				0.00	0	0
Total NBK3A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK3A										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			100.00000	42.21532	100.00000	41.84485				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			10.72500	10.72500	10.72500	51.53473				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	99.90625				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	101.84591				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	102.19929				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	102.04625				0.00	130,000,000	130,000,000
Total NBK43B SPOT										0.00	130,000,000	130,000,000
Total For NBK43B										0.00	130,000,000	130,000,000
NBK44I On 15/02/2021 Spot Bond					0.00000	101.62292				0.00	0	1,000,000,000
Total NBK44B SPOT										0.00	0	1,000,000,000
Total For NBK44B										0.00	0	1,000,000,000
NBK45I On 15/02/2023 Spot Bond					0.00000	101.86690				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	101.70879				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	101.75637				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	100.17486				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	100.97001				0.00	0	0
Total NCLN82 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			9.89500	104.51887	9.89500	104.40921				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	100.96502				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			9.93000	103.59921	9.93000	103.49013				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	100.97001				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.97789				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	100.98787				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	100.90244				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond					0.00000	100.40285				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED13 On 25/07/2018 Spot Bond					0.00000	100.37516				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2018 Spot Bond					0.00000	102.00139				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			8.70000	8.70000	8.70000	102.10638				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2019 Spot Bond					0.00000	101.44244				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	100.26741				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	100.26702				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	103.70949				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			10.25500	105.64942	10.25500	105.53273				0.00	0	3,030,000,000
Total NED20 SPOT										0.00	0	3,030,000,000
Total For NED20										0.00	0	3,030,000,000
NEDT1.On 21/05/2021 Spot Bond					0.00000	107.71478				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT1 On 26/11/2021 Spot Bond					0.00000	104.33389				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NET51 On 16/11/2018 Spot Bond					0.00000	101.57274				0.00	0	0
Total NET51 SPOT										0.00	0	0
Total For NET51										0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	104.94300				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	104.47064				0.00	0	0
Total NGL02 SPOT										0.00	0	0
Total For NGL02										0.00	0	0
NGL03 On 26/05/2022 Spot Bond					0.00000	101.78723				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	101.10233				0.00	3,000,000,000	3,000,000,000
Total NGL04 SPOT										0.00	3,000,000,000	3,000,000,000
Total For NGL04										0.00	3,000,000,000	3,000,000,000
NGLT1/On 01/07/2022 Spot Bond					0.00000	100.79189				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	106.74800	10.00000	106.63600				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	106.28871	13.50000	106.13539				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/06/2019 Spot Bond					0.00000	101.45837				0.00	0	0
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NHM00 On 20/04/2019 Spot Bond					0.00000	100.18082				0.00	0	0
Total NHM004 SPOT										0.00	0	0
Total For NHM004										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.08000	3.08000	3.08000	126.97269				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.47000	3.47000	3.47000	123.93576				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			3.80000	3.80000	3.80000	167.78454				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			4.11000	163.53387	4.11000	163.39891				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			4.08000	80.13127	4.08000	102.56028				0.00	0	0
Total NILB17 SPOT										0.00	0	0
Total For NILB17										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.10500	104.95544	8.10500	104.86333				0.00	0	1,627,800,000
Total NMP20N SPOT										0.00	0	1,627,800,000
Total For NMP20N										0.00	0	1,627,800,000
NQ1A1 On 22/05/2020 Spot Bond			8.73500	8.73500	8.73500	105.03263				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2018 Spot Bond					0.00000	101.44692				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2018 Spot Bond					0.00000	101.49030				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	101.50771				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond					0.00000	101.43975				0.00	0	0
Total NQ1A23 SPOT										0.00	0	0
Total For NQ1A23										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	101.53402				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.57507				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond					0.00000	101.43975				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			8.93500	8.93500	8.93500	105.06072				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2018 Spot Bond					0.00000	101.47762				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.57174				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B1 On 22/05/2018 Spot Bond					0.00000	101.47407				0.00	0	0
Total NQ1B19 SPOT										0.00	0	0
Total For NQ1B19										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.13500	9.13500	9.13500	105.08883				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond					0.00000	101.49123				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	101.64545				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	101.50336				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	101.81679				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2018 Spot Bond					0.00000	101.52555				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	101.72575				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NQF1D8 SPOT									0.00	0	0
Total For NQF1D8									0.00	0	0
NRA01: On 30/11/2018 Spot Bond			7.98000	107.45957	7.98000	107.36721			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			8.97500	111.90935	8.97500	111.80083		8,436,500,000,000.00		940,000,000	0
Total NRA022 SPOT								8,436,500,000,000.00		940,000,000	0
Total For NRA022								8,436,500,000,000.00		940,000,000	0
NRA02: On 31/05/2023 Spot Bond			3.34500	182.28249	3.34500	182.14663			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			10.65000	115.07339	10.65000	114.94225		12,780,000,000,000.00		1,200,000,000	6,240,000,000
Total NRA028 SPOT								12,780,000,000,000.00		1,200,000,000	6,240,000,000
Total For NRA028								12,780,000,000,000.00		1,200,000,000	6,240,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	17.16522	100.00000	17.01293			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	0
Total NSN97U SPOT									0.00	0	0
Total For NSN97U									0.00	0	0
NSN98: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN98U SPOT									0.00	0	0
Total For NSN98U									0.00	0	0
NTC18 On 27/02/2019 Spot Bond					0.00000	101.68518			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	99.91052			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NTC20 On 27/07/2020 Spot Bond					0.00000	100.52546			0.00	400,000,000	200,000,000
Total NTC20 SPOT									0.00	400,000,000	200,000,000
Total For NTC20									0.00	400,000,000	200,000,000
NTC21 On 24/03/2022 Spot Bond					0.00000	101.13495			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
NTC22 On 15/02/2021 Spot Bond					0.00000	101.68969				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	101.72784				0.00	130,000,000	130,000,000
Total NTC23 SPOT										0.00	130,000,000	130,000,000
Total For NTC23										0.00	130,000,000	130,000,000
NTC24 On 29/03/2021 Spot Bond					0.00000	100.71446				0.00	0	0
Total NTC24 SPOT										0.00	0	0
Total For NTC24										0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	101.61787				0.00	0	0
Total OMI01 SPOT										0.00	0	0
Total For OMI01										0.00	0	0
OML02 On 27/11/2019 Spot Bond					0.00000	102.54559				0.00	0	0
Total OML02 SPOT										0.00	0	0
Total For OML02										0.00	0	0
OML03 On 27/11/2019 Spot Bond			9.25500	103.92386	9.25500	103.82001				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	101.11180				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			9.50500	9.50500	9.50500	101.42260				0.00	0	1,736,700,000
Total OML05 SPOT										0.00	0	1,736,700,000
Total For OML05										0.00	0	1,736,700,000
OML06 On 19/03/2022 Spot Bond			10.21500	101.48525	10.21500	101.37541				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			11.00000	101.01121	11.00000	100.89370				0.00	0	1,150,000,000
Total OML07 SPOT										0.00	0	1,150,000,000
Total For OML07										0.00	0	1,150,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	102.25927				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			10.20500	103.76949	10.20500	103.65729				0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.00000	103.15778	11.00000	103.03778				0.00	0	930,000,000
Total OML10 SPOT										0.00	0	930,000,000
Total For OML10										0.00	0	930,000,000
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBL1U SPOT										0.00	0	0
Total For PBL1U										0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	106.74800	10.00000	106.63600				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM36 On 04/05/2018 Spot Bond					0.00000	99.83160				0.00	0	0
Total PMM36 SPOT										0.00	0	0
Total For PMM36										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	101.14791				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM39 On 04/09/2018 Spot Bond					0.00000	101.23788				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PMM39 SPOT										0.00	0	0
Total For PMM39										0.00	0	0
PMM40 On 04/09/2018 Spot Bond					0.00000	101.23788				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	101.74097				0.00	0	0
Total PMM41 SPOT										0.00	0	0
Total For PMM41										0.00	0	0
PMM42 On 28/05/2018 Spot Bond					0.00000	101.27970				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					0.00000	101.19481				0.00	0	0
Total PMM43 SPOT										0.00	0	0
Total For PMM43										0.00	0	0
PPC001 On 31/12/2018 Spot Bond					0.00000	99.02223				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC001 On 31/10/2019 Spot Bond					0.00000	97.79896				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.48387				0.00	0	0
Total PRE2A1 SPOT										0.00	0	0
Total For PRE2A1										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.55463				0.00	0	0
Total PRE2A2 SPOT										0.00	0	0
Total For PRE2A2										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.61653				0.00	0	0
Total PRE2A3 SPOT										0.00	0	0
Total For PRE2A3										0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	101.74029				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	101.75797				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	101.77564				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.22000	117.63969	8.15000	118.00271			166,876,595,338,000.00	3,913,245,327,900	1,183,954,036,400
Total R186 SPOT									16,876,595,338,000.00	913,245,327,900	183,954,036,400
Total For R186									16,876,595,338,000.00	913,245,327,900	183,954,036,400
R197 On 07/12/2023 Spot Bond			2.18000	304.97829	2.14500	305.30547			152,174,900,000,000.00	69,805,000,000	48,615,568,700
Total R197 SPOT									152,174,900,000,000.00	69,805,000,000	48,615,568,700
Total For R197									152,174,900,000,000.00	69,805,000,000	48,615,568,700
R202 On 07/12/2033 Spot Bond			2.65000	240.82709	2.60500	241.97894			929,641,157,600,000.00	350,807,984,000	178,381,515,000
Total R202 SPOT									929,641,157,600,000.00	350,807,984,000	178,381,515,000
Total For R202									929,641,157,600,000.00	350,807,984,000	178,381,515,000
R2023 On 28/02/2023 Spot Bond			7.70000	101.46715	7.63500	101.64347			141,496,116,060,000.00	1,187,207,287,800	651,204,989,700
Total R2023 SPOT									141,496,116,060,000.00	1,187,207,287,800	651,204,989,700
Total For R2023									141,496,116,060,000.00	1,187,207,287,800	651,204,989,700
R2030 On 31/01/2030 Spot Bond			8.54000	97.98890	8.54000	97.89840			716,880,584,490,000.00	903,615,993,500	519,229,949,100
Total R2030 SPOT									716,880,584,490,000.00	903,615,993,500	519,229,949,100
Total For R2030									716,880,584,490,000.00	903,615,993,500	519,229,949,100
R2032 On 31/03/2032 Spot Bond			8.71500	96.95624	8.71500	96.86590			624,547,947,000,000.00	1,104,365,800,000	543,555,515,600
Total R2032 SPOT									624,547,947,000,000.00	1,104,365,800,000	543,555,515,600
Total For R2032									624,547,947,000,000.00	1,104,365,800,000	543,555,515,600
R2035 On 28/02/2035 Spot Bond			8.86000	101.57983	8.86000	101.48415			982,117,380,000,000.00	1,013,783,000,000	417,054,320,600
Total R2035 SPOT									982,117,380,000,000.00	1,013,783,000,000	417,054,320,600
Total For R2035									982,117,380,000,000.00	1,013,783,000,000	417,054,320,600
R2037 On 31/01/2037 Spot Bond			8.95500	97.96829	8.95500	97.87350			663,443,110,000,000.00	967,442,000,000	465,816,753,800
Total R2037 SPOT									663,443,110,000,000.00	967,442,000,000	465,816,753,800
Total For R2037									663,443,110,000,000.00	967,442,000,000	465,816,753,800
R204 On 21/12/2018 Spot Bond			6.80000	103.58600	6.80000	103.50990			552,881,977,080,000.00	81,306,173,100	75,948,000,000
Total R204 SPOT									552,881,977,080,000.00	81,306,173,100	75,948,000,000
Total For R204									552,881,977,080,000.00	81,306,173,100	75,948,000,000
R2040 On 31/01/2040 Spot Bond			9.02000	101.99871	9.02000	101.89932			389,251,740,000,000.00	1,040,937,000,000	550,563,682,600
Total R2040 SPOT									389,251,740,000,000.00	1,040,937,000,000	550,563,682,600
Total For R2040									389,251,740,000,000.00	1,040,937,000,000	550,563,682,600
R2044 On 31/01/2044 Spot Bond			9.06500	99.00638	9.06500	98.90944			512,094,685,000,000.00	497,749,000,000	741,393,115,500
Total R2044 SPOT									512,094,685,000,000.00	497,749,000,000	741,393,115,500
Total For R2044									512,094,685,000,000.00	497,749,000,000	741,393,115,500
R2048 On 28/02/2048 Spot Bond			9.04500	98.40046	9.04500	98.30589			469,054,970,000,000.00	2,152,466,000,000	1,473,299,944,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2048 SPOT									9,054,970,000,000.00	152,466,000,000	473,299,944,600
Total For R2048									9,054,970,000,000.00	152,466,000,000	473,299,944,600
R207 On 15/01/2020 Spot Bond			7.13000	102.27744	7.05500	102.31817			438,039,265,702,000.00	482,193,445,400	230,795,595,800
Total R207 SPOT									8,039,265,702,000.00	482,193,445,400	230,795,595,800
Total For R207									8,039,265,702,000.00	482,193,445,400	230,795,595,800
R208 On 31/03/2021 Spot Bond			7.35000	98.99455	7.27500	99.10938			873,275,071,240,000.00	390,921,778,400	278,401,555,200
Total R208 SPOT									3,275,071,240,000.00	390,921,778,400	278,401,555,200
Total For R208									3,275,071,240,000.00	390,921,778,400	278,401,555,200
R209 On 31/03/2036 Spot Bond			8.97000	76.47410	8.89000	76.98299			850,287,096,000,000.00	1,098,136,800,000	627,478,161,200
Total R209 SPOT									0,287,096,000,000.00	098,136,800,000	627,478,161,200
Total For R209									0,287,096,000,000.00	098,136,800,000	627,478,161,200
R210 On 31/03/2028 Spot Bond			2.55000	187.01009	2.55000	186.88710			13,668,000,000,000.00	5,360,000,000	74,375,309,000
Total R210 SPOT									3,668,000,000,000.00	5,360,000,000	74,375,309,000
Total For R210									3,668,000,000,000.00	5,360,000,000	74,375,309,000
R212 On 31/01/2022 Spot Bond			2.06000	154.60066	2.06000	154.50676			598,100,812,000,000.00	290,340,200,000	208,668,614,200
Total R212 SPOT									8,100,812,000,000.00	290,340,200,000	208,668,614,200
Total For R212									8,100,812,000,000.00	290,340,200,000	208,668,614,200
R213 On 28/02/2031 Spot Bond			8.69500	88.18864	8.62000	88.63137			630,829,152,198,000.00	532,585,296,400	487,947,219,400
Total R213 SPOT									0,829,152,198,000.00	532,585,296,400	487,947,219,400
Total For R213									0,829,152,198,000.00	532,585,296,400	487,947,219,400
R214 On 28/02/2041 Spot Bond			9.01000	76.92749	9.01000	76.85384			748,589,969,294,000.00	1,081,974,469,400	721,195,345,600
Total R214 SPOT									8,589,969,294,000.00	081,974,469,400	721,195,345,600
Total For R214									8,589,969,294,000.00	081,974,469,400	721,195,345,600
RCG01 On 24/10/2019 Spot Bond					0.00000	100.39187			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									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
RDF04I On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 27/11/2019 Spot Bond					0.00000	102.36739				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond					0.00000	101.69486				0.00	0	0
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDFB06/JIBAR SPOT										0.00	0	0
Total For RDFB06/JIBAR										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond					0.00000	100.80896				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	100.63060				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.38870				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	101.18353				0.00	200,000,000	100,000,000
Total RDFB10 SPOT										0.00	200,000,000	100,000,000
Total For RDFB10										0.00	200,000,000	100,000,000
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.77749				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	101.42652				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB1 On 12/03/2021 Spot Bond					0.00000	101.09313				0.00	0	0
Total RDFB13 SPOT										0.00	0	0
Total For RDFB13										0.00	0	0
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.11742				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFC3 On 04/06/2018 Spot Bond					0.00000	101.19558				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	99.91962				0.00	0	0
Total RDFC39 SPOT										0.00	0	0
Total For RDFC39										0.00	0	0
RDFC4 On 05/10/2018 Spot Bond					0.00000	100.45997				0.00	0	0
Total RDFC41 SPOT										0.00	0	0
Total For RDFC41										0.00	0	0
RDFC4 On 23/09/2018 Spot Bond					0.00000	100.75644				0.00	0	0
Total RDFC42 SPOT										0.00	0	0
Total For RDFC42										0.00	0	0
REB01 On 21/05/2018 Spot Bond					0.00000	101.60803				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REB01/On 21/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB01/JIBAR SPOT										0.00	0	0
Total For REB01/JIBAR										0.00	0	0
REB02 On 21/05/2018 Spot Bond					0.00000	101.62736				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	101.48438				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 05/04/2019 Spot Bond					0.00000	100.69580				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	100.83873				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	100.68675				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED204 On 05/07/2020 Spot Bond					0.00000	100.77087				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	101.34491				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED40 On 26/11/2019 Spot Bond					0.00000	102.06726				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	101.75892				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	100.65703				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	100.82311				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RES02U On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03U On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04U On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES30 On 07/03/2021 Spot Bond					0.00000	101.10339				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES34 On 25/08/2019 Spot Bond					0.00000	101.76954				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	101.48865				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond					0.00000	100.30549				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	100.07044				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES39I On 03/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES39U SPOT										0.00	0	0
Total For RES39U										0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	100.31112				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	101.40381				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.79500	103.25862	8.79500	103.16153			1,319,250,000,000.00	150,000,000	245,900,000	
Total RW21 SPOT									1,319,250,000,000.00	150,000,000	245,900,000	
Total For RW21									1,319,250,000,000.00	150,000,000	245,900,000	
RW23 On 10/12/2023 Spot Bond			9.31500	104.50244	9.31500	104.39794			0.00	0	1,050,000,000	
Total RW23 SPOT									0.00	0	1,050,000,000	
Total For RW23									0.00	0	1,050,000,000	
RW28 On 10/12/2028 Spot Bond			10.33000	103.40562	10.33000	103.29123			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	106.74800	10.00000	106.63600			0.00	0	0	
Total SBK12/R157 SPOT									0.00	0	0	
Total For SBK12/R157									0.00	0	0	
SBK17 On 30/07/2019 Spot Bond					0.00000	100.61673			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBK17 SPOT										0.00	0	0
Total For SBK17										0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	101.58845				0.00	0	20,000,000
Total SBK18 SPOT										0.00	0	20,000,000
Total For SBK18										0.00	0	20,000,000
SBK19 On 24/10/2019 Spot Bond					0.00000	100.04632				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK20 On 02/12/2019 Spot Bond					0.00000	104.00503				0.00	0	0
Total SBK20 SPOT										0.00	0	0
Total For SBK20										0.00	0	0
SBK21 On 28/01/2020 Spot Bond					0.00000	100.53435				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	103.95022				0.00	0	0
Total SBK22 SPOT										0.00	0	0
Total For SBK22										0.00	0	0
SBK23 On 28/05/2022 Spot Bond			10.43500	108.52658	10.43500	108.40466				0.00	0	2,050,000,000
Total SBK23 SPOT										0.00	0	2,050,000,000
Total For SBK23										0.00	0	2,050,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	101.51035				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	103.59715				0.00	0	0
Total SBK25 SPOT										0.00	0	0
Total For SBK25										0.00	0	0
SBK26 On 25/04/2021 Spot Bond			10.07500	105.65498	10.07500	105.54154				0.00	0	0
Total SBK26 SPOT										0.00	0	0
Total For SBK26										0.00	0	0
SBS16 On 22/09/2018 Spot Bond					0.00000	101.10731				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	102.38130				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.50000	108.11437	8.50000	108.01551			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			9.26000	109.01127	9.26000	108.90230			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	104.77858			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS24 On 24/05/2019 Spot Bond					0.00000	102.07968			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			7.79500	104.91701	7.79500	104.82840			0.00	0	20,000,000
Total SBS25 SPOT									0.00	0	20,000,000
Total For SBS25									0.00	0	20,000,000
SBS27 On 20/02/2024 Spot Bond			8.88500	107.46101	8.88500	107.35782			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			7.79500	104.24431	7.79500	104.15675			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			9.39500	96.86659	9.39500	96.76837			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	101.09334			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			9.48000	105.55070	9.48000	105.44332			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	100.92279			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			9.44500	104.22042	9.44500	104.11593		2,833,500,000,000.00		300,000,000	1,650,000,000

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 SBS34 SPOT									2,833,500,000,000.00	300,000,000	1,650,000,000
Total For SBS34									2,833,500,000,000.00	300,000,000	1,650,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	100.24060			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			7.94500	102.03344	7.94500	101.94564			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.13500	102.03666	9.13500	101.93600			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			9.86500	101.34736	9.86500	101.23959			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			8.49000	104.24334	8.49000	104.14761			0.00	0	4,232,000,000
Total SBS4 SPOT									0.00	0	4,232,000,000
Total For SBS4									0.00	0	4,232,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	102.72121			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			8.61500	109.68714	8.61500	109.58496		433,121,752,575,000.00	50,275,305,000	24,127,000,000	
Total SBS41 SPOT								13,121,752,575,000.00	50,275,305,000	24,127,000,000	
Total For SBS41								13,121,752,575,000.00	50,275,305,000	24,127,000,000	
SBS42 On 12/11/2025 Spot Bond			9.16000	112.88808	9.16000	112.77640		0.00	0	20,000,000	
Total SBS42 SPOT								0.00	0	20,000,000	
Total For SBS42								0.00	0	20,000,000	
SBS43 On 12/11/2027 Spot Bond			9.46500	113.43101	9.46500	113.31515		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	101.93276		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	102.94393		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			8.64500	109.88697	8.64500	109.78426		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	103.39299				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	100.44766				0.00	0	0
Total SBS48 SPOT										0.00	0	0
Total For SBS48										0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	100.07326				0.00	120,000,000	120,000,000
Total SBS49 SPOT										0.00	120,000,000	120,000,000
Total For SBS49										0.00	120,000,000	120,000,000
SBS50 On 31/01/2022 Spot Bond			8.79500	104.37120	8.79500	104.27198				0.00	0	0
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.19000	9.19000	9.19000	104.84149				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	100.64944				0.00	0	0
Total SBS52 SPOT										0.00	0	0
Total For SBS52										0.00	0	0
SBS53 On 03/05/2027 Spot Bond					0.00000	99.29608				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	101.08092				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	102.00466				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			8.53000	8.53000	8.53000	104.73775				0.00	0	165,300,000
Total SBS56 SPOT										0.00	0	165,300,000
Total For SBS56										0.00	0	165,300,000
SBS57 On 12/06/2024 Spot Bond					0.00000	102.12482				0.00	2,000,000,000	1,000,000,000
Total SBS57 SPOT										0.00	2,000,000,000	1,000,000,000
Total For SBS57										0.00	2,000,000,000	1,000,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	102.17593				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS58 SPOT										0.00	0	0
Total For SBS58										0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	100.38213				0.00	0	0
Total SBS59 SPOT										0.00	0	0
Total For SBS59										0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	100.18761				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			3.15500	291.03769	3.15500	290.82676				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			4.00500	4.00500	4.00500	204.89202				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	101.88323				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	100.94319				0.00	5,683,200	1,420,800
Total SBT102 SPOT										0.00	5,683,200	1,420,800
Total For SBT102										0.00	5,683,200	1,420,800
SBT201 On 13/02/2023 Spot Bond					0.00000	102.11415				0.00	0	0
Total SBT201 SPOT										0.00	0	0
Total For SBT201										0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	100.54540				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	100.54553				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	100.47174				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
SHS11 On 25/11/2020 Spot Bond			10.00000	106.74800	10.00000	106.63600				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SLI3 On 15/08/2018 Spot Bond			7.94500	101.97492	7.94500	101.88822				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	102.95386				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	101.72425				0.00	0	0
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.77174				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	101.68014				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	101.72789				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	101.80059				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	101.81942				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	101.82316				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	101.83279				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	101.95513				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	101.99482				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.90514				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	101.94720				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	102.04700				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			10.18500	10.18500	10.18500	106.49599				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	101.32406				0.00	160,000,000	160,000,000
Total SNT04 SPOT										0.00	160,000,000	160,000,000
Total For SNT04										0.00	160,000,000	160,000,000
SPDA10 On 21/08/2021 Spot Bond					0.00000	102.28084				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA11 On 21/08/2020 Spot Bond					0.00000	101.54007				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	101.56960				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond					0.00000	101.53143				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	101.71518				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.57964				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond					0.00000	101.56280				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00:On 09/09/2019 Spot Bond					0.00000	101.27928				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00:On 31/10/2019 Spot Bond					0.00000	99.90586				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			8.67500	99.21439	8.67500	99.12235				0.00	0	1,000,000,000
Total SSA06 SPOT										0.00	0	1,000,000,000
Total For SSA06										0.00	0	1,000,000,000
SSN00:On 31/03/2021 Spot Bond			8.84500	95.25697	8.84500	95.16692				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			8.84500	95.25697	8.84500	95.16692				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			3.63500	3.63500	3.63500	122.67560				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			9.65000	108.63227	9.65000	108.51983				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			10.49000	76.82797	10.49000	76.74264				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02:On 21/01/2019 Spot Bond					0.00000	100.01433				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02:On 16/01/2019 Spot Bond					0.00000	100.22953				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	100.82239				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN027 On 07/12/2023 Spot Bond					0.00000	101.45737				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN029 On 17/03/2020 Spot Bond					0.00000	100.97013				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN033 On 02/06/2020 Spot Bond					0.00000	101.41112				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN034 On 17/11/2020 Spot Bond					0.00000	101.67525				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN035 On 01/06/2021 Spot Bond					0.00000	101.51480				0.00	180,000,000	180,000,000
Total SSN037 SPOT										0.00	180,000,000	180,000,000
Total For SSN037										0.00	180,000,000	180,000,000
SSN037 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.34647				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN038 On 13/10/2023 Spot Bond					0.00000	100.31461				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN040 On 13/10/2023 Spot Bond			9.03500	103.66259	9.03500	103.56252				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN041 On 31/01/2038 Spot Bond			4.21000	100.67458	4.21000	100.58991				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN043 On 09/02/2027 Spot Bond					0.00000	100.15147				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN044 On 30/04/2027 Spot Bond					0.00000	99.89649				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN046 On 05/04/2027 Spot Bond					0.00000	100.37642				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN047 On 21/06/2018 Spot Bond					0.00000	106.95462				0.00	0	0
Total SSN048 SPOT										0.00	0	0
Total For SSN048										0.00	0	0
SSN048 On 30/09/2027 Spot Bond					0.00000	101.07699				0.00	0	0
Total SSN049 SPOT										0.00	0	0
Total For SSN049										0.00	0	0
SSN049 On 08/12/2023 Spot Bond			3.17500	3.17500	3.17500	290.54848				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN050 On 26/09/2018 Spot Bond					0.00000	104.58675				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN051 On 26/10/2020 Spot Bond					0.00000	99.99990				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN052 On 26/10/2020 Spot Bond			7.32700	102.45124	7.32700	102.37070				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN053 On 26/10/2022 Spot Bond					0.00000	99.99985				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN054 On 03/11/2022 Spot Bond					0.00000	99.84415				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN055 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
SSN057 On 19/01/2023 Spot Bond					0.00000	100.16104				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN058 On 05/10/2022 Spot Bond			8.40000	100.37797	8.40000	100.47324				0.00	0	0
Total SSN059 SPOT										0.00	0	0
Total For SSN059										0.00	0	0
SSN059 On 05/10/2022 Spot Bond					0.00000	100.46161				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN06 On 31/03/2028 Spot Bond			3.77000	3.77000	3.77000	168.21606				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN06 On 31/01/2025 Spot Bond			3.29000	3.29000	3.29000	125.32713				0.00	0	0
Total SSN062 SPOT										0.00	0	0
Total For SSN062										0.00	0	0
SSN06 On 31/01/2038 Spot Bond			3.99000	3.99000	3.99000	103.95192				0.00	0	0
Total SSN063 SPOT										0.00	0	0
Total For SSN063										0.00	0	0
SSN06 On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		549,000,000,000,000.00		5,490,000,000	5,490,000,000	
Total SSN064 SPOT								19,000,000,000,000.00		5,490,000,000	5,490,000,000	
Total For SSN064								19,000,000,000,000.00		5,490,000,000	5,490,000,000	
SSN06 On 31/03/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000		291,000,000,000,000.00		2,910,000,000	2,910,000,000	
Total SSN065 SPOT								11,000,000,000,000.00		2,910,000,000	2,910,000,000	
Total For SSN065								11,000,000,000,000.00		2,910,000,000	2,910,000,000	
SZ25 On 30/09/2025 Spot Bond			9.17000	99.82338	9.17000	99.72562				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	101.52271				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/08/2019 Spot Bond					0.00000	101.95548				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			8.70500	102.06866	8.70500	101.97261				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	101.74602				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	101.60043				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			8.60500	105.68744	8.60500	105.58910				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond					0.00000	101.47566				0.00	0	0
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond					0.00000	101.55707				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	101.59696				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			8.70500	105.20805	8.70500	105.10904				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 21/08/2018 Spot Bond					0.00000	101.55758				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	101.36172				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			8.65500	104.03579	8.65500	103.93843				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T14A10 On 21/11/2019 Spot Bond					0.00000	101.54880				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	101.58348				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			8.55000	105.84215	8.55000	105.74427				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T15OM On 21/11/2018 Spot Bond					0.00000	101.41809				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	101.40630				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS123 On 20/03/2019 Spot Bond					0.00000	100.70846				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS135 On 06/07/2018 Spot Bond					0.00000	100.56571				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond					0.00000	100.46848				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	101.93676				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141 On 28/10/2019 Spot Bond					0.00000	100.32393				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	99.91253				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	100.89417				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS145 On 20/03/2022 Spot Bond					0.00000	100.92002				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS146 On 25/04/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS146 SPOT										0.00	0	0
Total For TFS146										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	100.31261				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS148 On 12/10/2022 Spot Bond					0.00000	100.32089				0.00	270,000,000	270,000,000
Total TFS148 SPOT										0.00	270,000,000	270,000,000
Total For TFS148										0.00	270,000,000	270,000,000
TFS149 On 31/10/2021 Spot Bond					0.00000	99.91711				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS15C On 16/11/2018 Spot Bond					0.00000	101.53511				0.00	0	0
Total TFS150 SPOT										0.00	0	0
Total For TFS150										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	101.31868				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS152 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			550,000,000,000,000.00	65,500,000,000	65,000,000,000	
Total TFS152 SPOT									50,000,000,000,000.00	65,500,000,000	65,000,000,000	
Total For TFS152									50,000,000,000,000.00	65,500,000,000	65,000,000,000	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond					0.00000	100.18758				0.00	0	193,057,400
Total TH11A2 SPOT										0.00	0	193,057,400
Total For TH11A2										0.00	0	193,057,400
TH11A3 On 18/07/2018 Spot Bond			8.73000	102.42959	8.73000	102.33350				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A5 On 18/07/2018 Spot Bond					0.00000	100.28011				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			8.30000	8.30000	8.30000	102.17161				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A8 On 18/07/2018 Spot Bond					0.00000	100.22871				0.00	0	125,487,300
Total TH11A8 SPOT										0.00	0	125,487,300
Total For TH11A8										0.00	0	125,487,300
TH11B1 On 18/07/2018 Spot Bond					0.00000	100.25301				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2018 Spot Bond					0.00000	100.19489				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2018 Spot Bond					0.00000	100.19403				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2018 Spot Bond					0.00000	100.21615				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2018 Spot Bond					0.00000	100.21529				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2018 Spot Bond					0.00000	100.20778				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2018 Spot Bond					0.00000	100.28284				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2018 Spot Bond					0.00000	100.28369				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2018 Spot Bond					0.00000	100.27943				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond					0.00000	101.50528				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond					0.00000	101.54885				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			8.65500	8.65500	8.65500	102.23014				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/08/2019 Spot Bond					0.00000	101.52271				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond					0.00000	101.58371				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			8.56500	101.55282	8.56500	101.45875				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	101.51400				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond					0.00000	101.58371				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond			8.67500	101.09667	8.67500	101.00186				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond					0.00000	101.66211				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond					0.00000	101.66211				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond					0.00000	101.66211				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond					0.00000	101.66211				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond					0.00000	102.78726				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond					0.00000	101.80143				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C3 On 21/08/2019 Spot Bond					0.00000	101.79969				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C4 On 21/08/2019 Spot Bond					0.00000	102.36666				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	102.35471				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	102.43843				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	102.35624				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond					0.00000	101.48263				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A: On 21/08/2018 Spot Bond					0.00000	101.52098				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	101.89718				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			8.80500	102.78377	8.80500	102.68595				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond					0.00000	101.48437				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A: On 21/08/2018 Spot Bond					0.00000	101.64834				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	101.11407				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			8.69500	103.70594	8.69500	103.60845				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A: On 21/08/2018 Spot Bond					0.00000	101.57508				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	101.66200				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	101.66374				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	101.69219				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	101.65757				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	101.65678				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	101.78388				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	101.79780				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	101.77869				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	101.81328				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	101.87959				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	102.35762				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	102.35762				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.38258				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.35676				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.39235				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	102.06970				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	101.60785				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			8.81500	108.29869	8.81500	108.19552				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	101.98782				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	102.54363				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			8.76500	102.94418	8.76500	105.77753				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	101.71403				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	101.66182				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	101.64093				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C On 21/11/2021 Spot Bond					0.00000	101.80102				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	101.76623				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	101.74535				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	102.32231				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	102.28586				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	102.23551				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	101.53118				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A On 21/11/2022 Spot Bond					0.00000	101.56613				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.94141				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15B On 21/11/2022 Spot Bond					0.00000	101.60445				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	101.68628				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15D On 21/11/2022 Spot Bond					0.00000	102.19232				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TH15D1 SPOT									0.00	0	0
Total For TH15D1									0.00	0	0
TH9A1: On 18/07/2019 Spot Bond					0.00000	100.76886			0.00	0	500,000,000
Total TH9A12 SPOT									0.00	0	500,000,000
Total For TH9A12									0.00	0	500,000,000
THE9B: On 18/07/2019 Spot Bond					0.00000	100.20262			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	101.95638			0.00	0	0
Total THE9C4 SPOT									0.00	0	0
Total For THE9C4									0.00	0	0
THE9D: On 18/07/2019 Spot Bond					0.00000	100.29025			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			8.40500	8.40500	8.40500	97.03969		840,500,000,000.00		100,000,000	100,000,000
Total TL20 SPOT								840,500,000,000.00		100,000,000	100,000,000
Total For TL20								840,500,000,000.00		100,000,000	100,000,000
TL20/R: On 22/02/2020 Spot Bond			100.00000	33.50268	100.00000	33.24916		0.00		0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	106.74800	10.00000	106.63600		0.00		0	0
Total TL20/R207 SPOT								0.00		0	0
Total For TL20/R207								0.00		0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total TL21U SPOT								0.00		0	0
Total For TL21U								0.00		0	0
TL22 On 04/03/2021 Spot Bond					0.00000	101.25626		0.00		0	0
Total TL22 SPOT								0.00		0	0
Total For TL22								0.00		0	0
TL23 On 05/09/2022 Spot Bond					0.00000	101.29324		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			8.82500	102.11769	8.82500	102.02187		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			9.35500	102.47060	9.35500	102.36883		2,058,100,000,000.00		220,000,000	220,000,000
Total TL25 SPOT								2,058,100,000,000.00		220,000,000	220,000,000
Total For TL25								2,058,100,000,000.00		220,000,000	220,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL26 On 25/11/2024 Spot Bond					0.00000	101.50452			0.00	12,200,000,000	6,100,000,000
Total TL26 SPOT									0.00	12,200,000,000	6,100,000,000
Total For TL26									0.00	12,200,000,000	6,100,000,000
TL27 On 24/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	50,000,000,000
Total TL27 SPOT									0.00	0	50,000,000,000
Total For TL27									0.00	0	50,000,000,000
TL28 On 24/04/2025 Spot Bond			100.00000	9.71911	100.00000	9.63335		690,000,000,000,000.00	6,900,000,000	50,000,000,000	
Total TL28 SPOT								690,000,000,000,000.00	6,900,000,000	50,000,000,000	
Total For TL28								690,000,000,000,000.00	6,900,000,000	50,000,000,000	
TL29 On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		75,000,000,000,000.00	750,000,000	50,000,000,000	
Total TL29 SPOT								75,000,000,000,000.00	750,000,000	50,000,000,000	
Total For TL29								75,000,000,000,000.00	750,000,000	50,000,000,000	
TLC04 On 21/09/2018 Spot Bond					0.00000	100.75197			0.00	0	0
Total TLC04 SPOT									0.00	0	0
Total For TLC04									0.00	0	0
TLC05 On 22/09/2019 Spot Bond					0.00000	100.82175			0.00	0	0
Total TLC05 SPOT									0.00	0	0
Total For TLC05									0.00	0	0
TN20 On 17/09/2020 Spot Bond			8.62500	105.19392	8.62500	105.09741		054,609,800,000,000.00	122,273,600,000	56,556,100,000	
Total TN20 SPOT								54,609,800,000,000.00	122,273,600,000	56,556,100,000	
Total For TN20								54,609,800,000,000.00	122,273,600,000	56,556,100,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	24.55506	100.00000	24.33957			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	21.55809	100.00000	21.36578			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			9.21000	106.58358	9.21000	106.47758		405,906,804,000,000.00	44,072,400,000	26,348,400,000	
Total TN23 SPOT								405,906,804,000,000.00	44,072,400,000	26,348,400,000	
Total For TN23								405,906,804,000,000.00	44,072,400,000	26,348,400,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	11.67329	100.00000	11.56915			0.00	0	0
Total TN23/R2023 SPOT									0.00	0	0
Total For TN23/R2023									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25 On 19/08/2025 Spot Bond			9.98000	99.36088	9.98000	99.25401			199,600,000,000,000.00	20,000,000,000	25,480,000,000
Total TN25 SPOT									19,600,000,000,000.00	20,000,000,000	25,480,000,000
Total For TN25									19,600,000,000,000.00	20,000,000,000	25,480,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	11.35460	100.00000	11.25331			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			10.03000	97.26131	10.03000	97.15619			0.00	0	1,200,000,000
Total TN27 SPOT									0.00	0	1,200,000,000
Total For TN27									0.00	0	1,200,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	12.97764	100.00000	12.86187			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			10.57000	100.11040	10.57000	99.99777			198,716,000,000,000.00	18,800,000,000	20,100,000,000
Total TN30 SPOT									18,716,000,000,000.00	18,800,000,000	20,100,000,000
Total For TN30									18,716,000,000,000.00	18,800,000,000	20,100,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	120.06678	8.00000	119.96389			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			11.12000	97.56810	11.12000	97.45277			195,712,000,000,000.00	17,600,000,000	14,580,000,000
Total TN40 SPOT									15,712,000,000,000.00	17,600,000,000	14,580,000,000
Total For TN40									15,712,000,000,000.00	17,600,000,000	14,580,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.60260	10.75000	100.48754			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TNF18 On 22/08/2018 Spot Bond					0.00000	101.52059			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	101.96659			0.00	450,000,000	450,000,000
Total TORQ10 SPOT									0.00	450,000,000	450,000,000
Total For TORQ10									0.00	450,000,000	450,000,000
TORQ3 On 15/04/2022 Spot Bond					0.00000	103.04844			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	102.25193			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TORQ7 On 15/08/2019 Spot Bond					0.00000	101.69943				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	101.73762				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	101.79487				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	106.74800	10.00000	106.63600				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 10/04/2019 Spot Bond					0.00000	100.52367				0.00	0	500,000,000
Total TPDA05 SPOT										0.00	0	500,000,000
Total For TPDA05										0.00	0	500,000,000
TPDA0 On 30/11/2018 Spot Bond					0.00000	101.66195				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			8.77500	105.60560	8.77500	105.50542				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TRA2A On 14/12/2018 Spot Bond					0.00000	101.05213				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A On 14/12/2020 Spot Bond					0.00000	101.09972				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			8.95500	105.25924	8.95500	105.15796				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A On 14/12/2018 Spot Bond					0.00000	101.05329				0.00	0	0
Total TRA2A4 SPOT										0.00	0	0
Total For TRA2A4										0.00	0	0
TRA2A On 14/12/2020 Spot Bond					0.00000	101.09972				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRA2A On 14/12/2020 Spot Bond			8.75500	8.75500	8.75500	105.67830			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	101.15209			0.00	0	0
Total TRA2B1 SPOT									0.00	0	0
Total For TRA2B1									0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	101.20427			0.00	0	0
Total TRA2B2 SPOT									0.00	0	0
Total For TRA2B2									0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	101.32607			0.00	0	0
Total TRA2C1 SPOT									0.00	0	0
Total For TRA2C1									0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	101.37242			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	101.67309			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	101.67309			0.00	0	0
Total TRA2D2 SPOT									0.00	0	0
Total For TRA2D2									0.00	0	0
TRA3A On 14/11/2018 Spot Bond					0.00000	101.56564			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	101.71068			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	101.75338			0.00	0	0
Total TRA3A3 SPOT									0.00	0	0
Total For TRA3A3									0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	102.03197			0.00	0	0
Total TRA3B1 SPOT									0.00	0	0
Total For TRA3B1									0.00	0	0
TRAA2 On 14/06/2019 Spot Bond					0.00000	101.09313			0.00	0	5,421,300
Total TRAA2 SPOT									0.00	0	5,421,300
Total For TRAA2									0.00	0	5,421,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.48657				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2019 Spot Bond					0.00000	101.11732				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	102.77642				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2019 Spot Bond					0.00000	103.21115				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP221 On 26/04/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total TSP221 SPOT										0.00	0	0
Total For TSP221										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP222 On 10/05/2018 Spot Bond					0.00000	99.69815			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	99.39792			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	99.10458			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	98.79194			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
TUHF01 On 26/01/2020 Spot Bond					0.00000	99.99957			0.00	0	0
Total TUHF01 SPOT									0.00	0	0
Total For TUHF01									0.00	0	0
TWC26 On 25/04/2018 Spot Bond					0.00000	0.00000			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	101.80984			0.00	0	0
Total TWC262 SPOT									0.00	0	0
Total For TWC262									0.00	0	0
TWC26 On 14/05/2018 Spot Bond					0.00000	101.52060			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	101.43728			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	101.18451			0.00	0	0
Total TWC265 SPOT									0.00	0	0
Total For TWC265									0.00	0	0
TWC26 On 10/07/2018 Spot Bond					0.00000	100.26214			0.00	0	0
Total TWC266 SPOT									0.00	0	0
Total For TWC266									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC26 On 13/07/2018 Spot Bond					0.00000	100.16132				0.00	0	0
Total TWC267 SPOT										0.00	0	0
Total For TWC267										0.00	0	0
TWC26 On 23/07/2018 Spot Bond					0.00000	100.12099				0.00	0	0
Total TWC268 SPOT										0.00	0	0
Total For TWC268										0.00	0	0
TWC26 On 25/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TWC269 SPOT										0.00	0	0
Total For TWC269										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.12500	105.55292	9.12500	105.45060				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.14000	107.80492	10.14000	107.68907				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA3U SPOT										0.00	0	0
Total For VCJA3U										0.00	0	0
VCJA4 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
VCJA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VCJB3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB3U SPOT									0.00	0	0
Total For VCJB3U									0.00	0	0
VCJB4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB4U SPOT									0.00	0	0
Total For VCJB4U									0.00	0	0
VCJB5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB5U SPOT									0.00	0	0
Total For VCJB5U									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
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA5U SPOT									0.00	0	0
Total For VCPA5U									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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB5U SPOT									0.00	0	0
Total For VCPB5U									0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA03U SPOT									0.00	0	0
Total For VJA03U									0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA04U SPOT									0.00	0	0
Total For VJA04U									0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA05U SPOT									0.00	0	0
Total For VJA05U									0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA06U SPOT									0.00	0	0
Total For VJA06U									0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA07U SPOT									0.00	0	0
Total For VJA07U									0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA08U SPOT									0.00	0	0
Total For VJA08U									0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA09U SPOT									0.00	0	0
Total For VJA09U									0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB03U SPOT									0.00	0	0
Total For VJB03U									0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
VKC23 On 20/08/2018 Spot Bond					0.00000	101.40160			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	101.49478			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					0.00000	101.07240			0.00	0	0
Total VKC25 SPOT									0.00	0	0
Total For VKC25									0.00	0	0
VKE06 On 08/05/2018 Spot Bond					0.00000	101.84438			0.00	0	0
Total VKE06 SPOT									0.00	0	0
Total For VKE06									0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	101.21740			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	100.88937			0.00	0	0
Total VKE08 SPOT									0.00	0	0
Total For VKE08									0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	100.48432			0.00	0	0
Total VKE09 SPOT									0.00	0	0
Total For VKE09									0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	100.41197			0.00	0	0
Total VKE10 SPOT									0.00	0	0
Total For VKE10									0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	100.14319			0.00	0	0
Total VKE11 SPOT									0.00	0	0
Total For VKE11									0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB08U SPOT									0.00	0	0
Total For VPB08U									0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB09U SPOT									0.00	0	0
Total For VPB09U									0.00	0	0
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
VR829L On 18/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR829U SPOT									0.00	0	0
Total For VR829U									0.00	0	0
VR830L On 25/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR830U SPOT									0.00	0	0
Total For VR830U									0.00	0	0
VRI712 On 11/12/2018 Spot Bond					0.00000	101.01355			0.00	0	0
Total VRI712 SPOT									0.00	0	0
Total For VRI712									0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	100.55880			0.00	0	0
Total WHL01 SPOT									0.00	0	0
Total For WHL01									0.00	0	0
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL01U SPOT									0.00	0	0
Total For WHL01U									0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL02U SPOT									0.00	0	0
Total For WHL02U									0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WRS2U SPOT									0.00	0	0
Total For WRS2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
WS05 On 01/08/2018 Spot Bond			2.02000	2.02000	2.02000	255.23933				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			7.36000	105.46247	7.36000	105.37827				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			7.69500	106.25467	7.69500	106.16605				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.05000	106.33687	8.05000	106.24418				0.00	0	639,800,000
Total WSP5 SPOT										0.00	0	639,800,000
Total For WSP5										0.00	0	639,800,000
WSP5/I On 28/05/2021 Spot Bond			100.00000	20.18255	100.00000	20.00251				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			6.74500	91.03573	6.74500	90.97011				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										1.61e+017	125,738,029,700	735,992,547,357
Total for SPOT :										1.61e+017	125,738,029,700	735,992,547,357
Total Futures										1.61e+017	125,738,411,361	735,993,951,231
Total Options										0.00	0	113,852
Grand Total:										1.61e+017	125,738,411,361	735,994,065,083