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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/11/2017

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 01/02/2018 Bond Future			11.48391	74.35076	11.51909	74.15455			0.00	0	9,466
ES33 On 03/05/2018 Bond Future			11.60890	71.94328	11.64548	71.74285			0.00	0	0
ES33 On 02/08/2018 Bond Future			11.73254	73.30714	11.77034	73.10360			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 01/02/2018 Bond Future	11.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.00	Put			2,979.71000	2.97971	2,783,500		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Put			2,920.56000	2.92056	2,724,350		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Put			3,038.94000	3.03894	2,842,730		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.21	Put			2,442.67000	2.44267	2,242,240		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.22	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.22	Put			2,385.17000	2.38517	2,184,740		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.20	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.20	Put			2,500.24000	2.50024	2,299,810		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.21	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.15	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
ES33 On 02/08/2018 Bond Future	11.15	Put			3,455.17000	3.45517	3,251,630		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Put			3,397.48000	3.39748	3,193,940		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Put			3,512.92000	3.51292	3,309,380		0.00	0	0
Total ES33 Option									0.00	0	0
Total For ES33									0.00	0	9,466
ES42 On 01/02/2018 Bond Future			11.71024	76.72762	11.74013	76.54254			0.00	0	7,957
ES42 On 03/05/2018 Bond Future			11.83695	73.89456	11.86808	73.70549			0.00	0	0
ES42 On 02/08/2018 Bond Future			11.96006	75.29534	11.99223	75.10346			0.00	0	0
Total ES42 Future									0.00	0	7,957
Total For ES42									0.00	0	7,957
I2025 On 01/02/2018 Bond Future			129.22815	129.22815	129.52585	129.52585			0.00	0	1,070
I2025 On 03/05/2018 Bond Future			131.64584	131.64584	131.94886	131.94886			0.00	0	0
I2025 On 02/08/2018 Bond Future			134.12908	134.12908	134.43879	134.43879			0.00	0	0
Total I2025 Future									0.00	0	1,070
I2025 On 01/02/2018 Bond Future	133.88	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 01/02/2018 Bond Future	133.88	Put			4,354.15000	4.35415	4,651,850		0.00	0	0
I2025 On 01/02/2018 Bond Future	133.89	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 01/02/2018 Bond Future	133.89	Put			4,364.15000	4.36415	4,661,850		0.00	0	0
I2025 On 01/02/2018 Bond Future	133.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 01/02/2018 Bond Future	133.90	Put			4,374.15000	4.37415	4,671,850		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.20	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.20	Put			1,251.14000	1.25114	1,554,160		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.21	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.21	Put			1,261.14000	1.26114	1,564,160		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.22	Put			1,271.14000	1.27114	1,574,160		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.66	Put			2,221.21000	2.22121	2,530,920		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.67	Put			2,231.21000	2.23121	2,540,920		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.65	Put			2,211.21000	2.21121	2,520,920		0.00	0	0
Total I2025 Option									0.00	0	0
Total For I2025									0.00	0	1,070
I2029 On 01/02/2018 Bond Future			99.27770	99.27770	99.30566	99.30566			0.00	0	1,370
I2029 On 03/05/2018 Bond Future			100.11702	100.11702	100.14528	100.14528			0.00	0	0
I2029 On 02/08/2018 Bond Future			102.03933	102.03933	102.06891	102.06891			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2029 Future												0.00	0	1,370
Total For I2029												0.00	0	1,370
I2033	On	01/02/2018	Bond Future			103.03742	103.03742	103.06621	103.06621			1,957,710.98	19	5,283
I2033	On	03/05/2018	Bond Future			103.87665	103.87665	103.90568	103.90568			0.00	0	0
I2033	On	02/08/2018	Bond Future			105.87117	105.87117	105.90157	105.90157			0.00	0	0
Total I2033 Future												1,957,710.98	19	5,283
I2033	On	01/02/2018	Bond Future	109.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Put			6,583.79000	6.58379	6,612,580		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Put			6,593.79000	6.59379	6,622,580		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Put			6,573.79000	6.57379	6,602,580		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Put			3,784.32000	3.78432	3,813,350		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Put			3,794.32000	3.79432	3,823,350		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Put			3,804.32000	3.80432	3,833,350		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.92	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.92	Put			4,018.43000	4.01843	4,048,830		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.93	Put			4,028.43000	4.02843	4,058,830		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Put			4,038.43000	4.03843	4,068,830		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												1,957,710.98	19	5,283
I2038	On	01/02/2018	Bond Future			124.91986	124.91986	124.95622	124.95622			0.00	0	18,785
I2038	On	03/05/2018	Bond Future			127.25713	127.25713	127.29378	127.29378			0.00	0	0
I2038	On	02/08/2018	Bond Future			129.65046	129.65046	129.68877	129.68877			0.00	0	0
Total I2038 Future												0.00	0	18,785
I2038	On	01/02/2018	Bond Future	136.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.94	Put			11,983.78000	11.98378	12,020,140		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.95	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.95	Put			11,993.78000	11.99378	12,030,140		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Put			11,973.78000	11.97378	12,010,140		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Put			4,986.22000	4.98622	5,022,870		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Put			4,996.22000	4.99622	5,032,870		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	03/05/2018	Bond Future	132.27	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Put			4,976.22000	4.97622	5,012,870		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Put			4,851.23000	4.85123	4,889,540		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Put			4,861.23000	4.86123	4,899,540		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			4,841.23000	4.84123	4,879,540		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	18,785
I2046	On	01/02/2018	Bond Future			120.35711	120.35711	120.39046	120.39046			10,230,354.35	85	21,177
I2046	On	03/05/2018	Bond Future			121.00896	121.00896	121.04274	121.04274			0.00	0	0
I2046	On	02/08/2018	Bond Future			123.33259	123.33259	123.36785	123.36785			0.00	0	0
Total I2046 Future												10,230,354.35	85	21,177
I2046	On	01/02/2018	Bond Future	132.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Put			12,509.54000	12.50954	12,542,890		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Put			12,519.54000	12.51954	12,552,890		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Put			12,529.54000	12.52954	12,562,890		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Put			6,897.26000	6.89726	6,931,040		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Put			6,907.26000	6.90726	6,941,040		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			6,887.26000	6.88726	6,921,040		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			5,412.15000	5.41215	5,447,410		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			5,422.15000	5.42215	5,457,410		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			5,402.15000	5.40215	5,437,410		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												10,230,354.35	85	21,177
I2050	On	01/02/2018	Bond Future			126.76427	126.76427	126.80038	126.80038			0.00	0	23,955
I2050	On	03/05/2018	Bond Future			129.13587	129.13587	129.17251	129.17251			0.00	0	0
I2050	On	02/08/2018	Bond Future			129.88206	129.88206	129.92034	129.92034			0.00	0	0
Total I2050 Future												0.00	0	23,955
I2050	On	01/02/2018	Bond Future	140.24	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Put			13,439.62000	13.43962	13,475,730		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	01/02/2018	Bond Future	140.25	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.25	Put			13,449.62000	13.44962	13,485,730		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Put			13,429.62000	13.42962	13,465,730		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Put			6,437.49000	6.43749	6,474,130		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Put			6,447.49000	6.44749	6,484,130		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			6,457.49000	6.45749	6,494,130		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	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			7,609.66000	7.60966	7,647,940		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			7,619.66000	7.61966	7,657,940		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			7,599.66000	7.59966	7,637,940		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	23,955
R186	On	01/02/2018	Bond Future			9.46094	107.47825	9.52606	107.07832		8.24	73,085,210.00	680	100,022
R186	On	03/05/2018	Bond Future			9.54602	109.47891	9.61424	109.07067		8.68	0.00	0	0
Total R186 Future												73,085,210.00	680	100,022
R186	On	01/02/2018	Bond Future	9.25	Call			905.40000	0.90540	1,051,810	8.14	0.00	0	0
R186	On	01/02/2018	Bond Future	9.25	Put			2,614.71000	2.61471	2,361,190	8.14	0.00	0	775
R186	On	01/02/2018	Bond Future	8.50	Put			6,627.50000	6.62750	6,252,940	7.87	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Call			85.22000	0.08522	110,590	7.87	0.00	0	1,460
R186	On	01/02/2018	Bond Future	7.75	Put			11,668.80000	11.66880	11,270,400	7.87	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Call			2.29000	0.00229	3,820	7.87	0.00	0	1,460
R186	On	01/02/2018	Bond Future	9.00	Call			472.46000	0.47246	566,560	8.05	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Put			3,761.57000	3.76157	3,455,740	8.05	0.00	0	6,200
R186	On	01/02/2018	Bond Future	8.75	Call			216.85000	0.21685	269,050	7.96	0.00	0	0
R186	On	01/02/2018	Bond Future	8.75	Put			5,116.72000	5.11672	4,768,990	7.96	0.00	0	775
R186	On	01/02/2018	Bond Future	8.97	Call			433.41000	0.43341	521,740	8.04	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			3,914.17000	3.91417	3,602,570	8.04	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Call			446.19000	0.44619	536,430	8.04	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			3,863.01000	3.86301	3,553,320	8.04	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Call			421.03000	0.42103	507,350	8.04	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			3,965.77000	3.96577	3,652,160	8.04	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			855.65000	0.85565	1,101,430	8.47	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			5,047.21000	5.04721	4,884,750	8.47	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			825.01000	0.82501	1,066,060	8.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2018	Bond Future	8.91	Put			5,142.39000	5.14239	4,975,200	8.46	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			840.11000	0.84011	1,083,650	8.47	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			5,094.56000	5.09456	4,929,860	8.47	0.00	0	0
Total R186 Option												0.00	0	10,670
Total For R186												73,085,210.00	680	110,692
R197	On	01/02/2018	Bond Future			296.46456	296.46456	296.55605	296.55605			0.00	0	2,350
R197	On	03/05/2018	Bond Future			302.01109	302.01109	302.10361	302.10361			0.00	0	0
Total R197 Future												0.00	0	2,350
R197	On	01/02/2018	Bond Future	301.66	Put			5,103.95000	5.10395	5,195,440		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Put			5,113.95000	5.11395	5,205,440		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Put			5,123.95000	5.12395	5,215,440		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Put			2,346.39000	2.34639	2,438,910		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Put			2,356.39000	2.35639	2,448,910		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Put			2,336.39000	2.33639	2,428,910		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	2,350
R202	On	01/02/2018	Bond Future			236.34709	236.34709	236.41595	236.41595		4.66	3,781,553.44	16	22,170
R202	On	03/05/2018	Bond Future			240.76871	240.76871	240.83830	240.83830		4.60	0.00	0	0
Total R202 Future												3,781,553.44	16	22,170
R202	On	01/02/2018	Bond Future	249.07	Call			24.13000	0.02413	22,170	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Put			12,678.18000	12.67818	12,745,080	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Call			24.01000	0.02401	22,060	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Put			12,688.06000	12.68806	12,754,970	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Call			24.25000	0.02425	22,280	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Put			12,668.30000	12.66830	12,735,190	4.99	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			7,604.64000	7.60464	7,652,620	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Call			960.90000	0.96090	939,320	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			7,612.60000	7.61260	7,660,610	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			964.98000	0.96498	943,330	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			7,596.68000	7.59668	7,644,620	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Call			962.94000	0.96294	941,330	4.91	0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												3,781,553.44	16	22,170

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	01/02/2018	Bond Future			8.76361	99.32231	8.83482	99.04384		5.35	0.00	0	61,360
R2023	On	03/05/2018	Bond Future			8.83827	97.24140	8.91416	96.95701		5.41	0.00	0	0
Total R2023 Future												0.00	0	61,360
R2023	On	01/02/2018	Bond Future	8.32	Call			227.24000	0.22724	331,430	5.23	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			2,263.11000	2.26311	2,088,830	5.23	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			234.83000	0.23483	341,050	5.23	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			2,230.65000	2.23065	2,058,400	5.23	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Call			219.71000	0.21971	321,880	5.23	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Put			2,295.65000	2.29565	2,119,350	5.23	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Call			417.94000	0.41794	578,210	5.21	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			2,826.58000	2.82658	2,702,460	5.21	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			427.14000	0.42714	589,170	5.21	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			2,797.23000	2.79723	2,674,870	5.21	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			409.09000	0.40909	567,620	5.21	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			2,856.30000	2.85630	2,730,440	5.21	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	61,360
R2030	On	01/02/2018	Bond Future			9.92396	86.81601	9.97822	86.47661			2,344,032.27	27	63,187
R2030	On	03/05/2018	Bond Future			10.00861	88.43193	10.06498	88.08553			0.00	0	0
R2030	On	02/08/2018	Bond Future			10.09373	86.10258	10.15210	85.75047			0.00	0	0
Total R2030 Future												2,344,032.27	27	63,187
R2030	On	01/02/2018	Bond Future	9.37	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Put			3,911.87000	3.91187	3,572,470		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Put			3,845.61000	3.84561	3,506,210		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Put			3,779.41000	3.77941	3,440,010		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Put			3,495.41000	3.49541	3,149,010		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Put			3,624.98000	3.62498	3,278,580		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Put			3,560.16000	3.56016	3,213,760		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Put			4,305.54000	4.30554	3,953,430		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Put			4,241.25000	4.24125	3,889,140		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Put			4,369.88000	4.36988	4,017,770		0.00	0	0
Total R2030 Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2030									2,344,032.27	27	63,187
R2032 On 01/02/2018 Bond Future			10.11129	89.05531	10.16558	88.69341		11.75	5,343,318.60	60	42,539
R2032 On 03/05/2018 Bond Future			10.19452	86.55598	10.25083	86.18663		12.49	0.00	0	0
R2032 On 02/08/2018 Bond Future			10.27533	88.19678	10.33347	87.82138		12.77	0.00	0	0
Total R2032 Future									5,343,318.60	60	42,539
R2032 On 01/02/2018 Bond Future	9.56	Call			488.40000	0.48840	585,010	11.42	0.00	0	0
R2032 On 01/02/2018 Bond Future	9.56	Put			4,652.78000	4.65278	4,387,490	11.42	0.00	0	0
R2032 On 01/02/2018 Bond Future	9.57	Call			502.03000	0.50203	600,460	11.42	0.00	0	0
R2032 On 01/02/2018 Bond Future	9.57	Put			4,595.31000	4.59531	4,331,840	11.42	0.00	0	0
R2032 On 01/02/2018 Bond Future	9.55	Call			475.04000	0.47504	569,850	11.41	0.00	0	0
R2032 On 01/02/2018 Bond Future	9.55	Put			4,710.60000	4.71060	4,443,510	11.41	0.00	0	0
R2032 On 01/02/2018 Bond Future	9.20	Put			6,936.22000	6.93622	6,618,960	11.27	0.00	0	0
R2032 On 01/02/2018 Bond Future	9.20	Call			158.08000	0.15808	202,720	11.27	0.00	0	7,500
R2032 On 01/02/2018 Bond Future	9.45	Put			5,308.01000	5.30801	5,023,780	11.37	0.00	0	0
R2032 On 01/02/2018 Bond Future	9.45	Call			356.25000	0.35625	433,920	11.37	0.00	0	750
R2032 On 01/02/2018 Bond Future	9.40	Put			5,619.05000	5.61905	5,326,910	11.34	0.00	0	0
R2032 On 01/02/2018 Bond Future	9.40	Call			306.14000	0.30614	375,900	11.34	0.00	0	6,800
R2032 On 01/02/2018 Bond Future	9.30	Put			6,263.84000	6.26384	5,957,310	11.29	0.00	0	0
R2032 On 01/02/2018 Bond Future	9.30	Call			222.47000	0.22247	277,840	11.29	0.00	0	7,800
R2032 On 03/05/2018 Bond Future	9.70	Call			1,345.06000	1.34506	1,553,750	12.23	0.00	0	0
R2032 On 03/05/2018 Bond Future	9.70	Put			5,058.75000	5.05875	4,898,090	12.23	0.00	0	0
R2032 On 03/05/2018 Bond Future	9.71	Call			1,366.09000	1.36609	1,576,440	12.23	0.00	0	0
R2032 On 03/05/2018 Bond Future	9.71	Put			5,010.32000	5.01032	4,851,320	12.23	0.00	0	0
R2032 On 03/05/2018 Bond Future	9.72	Call			1,387.33000	1.38733	1,599,350	12.24	0.00	0	0
R2032 On 03/05/2018 Bond Future	9.72	Put			4,962.17000	4.96217	4,804,840	12.24	0.00	0	0
R2032 On 02/08/2018 Bond Future	9.66	Call			1,760.29000	1.76029	2,082,340	12.49	0.00	0	0
R2032 On 02/08/2018 Bond Future	9.66	Put			6,258.09000	6.25809	6,204,740	12.49	0.00	0	0
R2032 On 02/08/2018 Bond Future	9.67	Call			1,781.83000	1.78183	2,105,520	12.49	0.00	0	0
R2032 On 02/08/2018 Bond Future	9.67	Put			6,210.39000	6.21039	6,158,680	12.49	0.00	0	0
R2032 On 02/08/2018 Bond Future	9.68	Call			1,803.25000	1.80325	2,128,850	12.50	0.00	0	0
R2032 On 02/08/2018 Bond Future	9.68	Put			6,162.65000	6.16265	6,112,850	12.50	0.00	0	0
Total R2032 Option									0.00	0	22,850
Total For R2032									5,343,318.60	60	65,389
R2035 On 01/02/2018 Bond Future			10.29947	92.54858	10.32810	92.34098			0.00	0	53,129
R2035 On 03/05/2018 Bond Future			10.38179	89.77109	10.41148	89.55896			0.00	0	0
Total R2035 Future									0.00	0	53,129
R2035 On 01/02/2018 Bond Future	9.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2035 On 01/02/2018 Bond Future	9.74	Put			4,418.01000	4.41801	4,210,410		0.00	0	0
R2035 On 01/02/2018 Bond Future	9.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2035 On 01/02/2018 Bond Future	9.75	Put			4,340.11000	4.34011	4,132,510		0.00	0	0

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	01/02/2018	Bond Future	9.73	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Put			4,496.01000	4.49601	4,288,410		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Put			3,766.14000	3.76614	3,554,010		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Put			3,690.18000	3.69018	3,478,050		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Put			3,842.19000	3.84219	3,630,060		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	53,129
R2037	On	01/02/2018	Bond Future			10.35935	84.82739	10.38775	84.62237		13.35	0.00	0	53,554
R2037	On	03/05/2018	Bond Future			10.44336	86.40628	10.47280	86.19677		14.19	0.00	0	0
R2037	On	02/08/2018	Bond Future			10.52783	83.78811	10.55815	83.57551		14.55	0.00	0	0
Total R2037 Future												0.00	0	53,554
R2037	On	01/02/2018	Bond Future	9.88	Put			4,525.67000	4.52567	4,342,950	13.02	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.88	Call			739.01000	0.73901	761,310	13.02	0.00	0	2,000
R2037	On	01/02/2018	Bond Future	9.81	Call			618.66000	0.61866	636,470	12.98	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Put			4,948.11000	4.94811	4,760,900	12.98	0.00	0	0
R2037	On	01/02/2018	Bond Future	10.32	Call			1,878.75000	1.87875	1,937,370	13.26	0.00	0	0
R2037	On	01/02/2018	Bond Future	10.32	Put			2,369.13000	2.36913	2,222,730	13.26	0.00	0	2,000
R2037	On	01/02/2018	Bond Future	10.72	Call			3,504.81000	3.50481	3,601,050	13.54	0.00	0	0
R2037	On	01/02/2018	Bond Future	10.72	Put			1,163.38000	1.16338	1,054,600	13.54	0.00	0	2,000
R2037	On	01/02/2018	Bond Future	9.82	Call			634.85000	0.63485	653,370	12.99	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Put			4,886.44000	4.88644	4,699,940	12.99	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Call			651.47000	0.65147	670,580	13.00	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Put			4,825.31000	4.82531	4,639,400	13.00	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Put			5,240.71000	5.24071	5,253,780	13.92	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			1,649.54000	1.64954	1,869,610	13.90	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			5,343.35000	5.34335	5,353,910	13.90	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			1,674.08000	1.67408	1,895,190	13.91	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			5,291.97000	5.29197	5,303,570	13.91	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			1,698.63000	1.69863	1,921,210	13.92	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Call			2,178.06000	2.17806	2,374,610	14.26	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Put			6,533.79000	6.53379	6,517,740	14.26	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Call			2,202.98000	2.20298	2,400,440	14.26	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Put			6,483.01000	6.48301	6,467,870	14.26	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Call			2,153.05000	2.15305	2,348,950	14.25	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Put			6,584.58000	6.58458	6,567,880	14.25	0.00	0	0
Total R2037 Option												0.00	0	6,000
Total For R2037												0.00	0	59,554

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	01/02/2018	Bond Future			7.83389	101.15555	7.91895	101.08507			114,103,460.40	1,128	42,299
R204	On	03/05/2018	Bond Future			7.96647	103.03853	8.08826	102.96597			0.00	0	0
Total R204 Future												114,103,460.40	1,128	42,299
R204	On	01/02/2018	Bond Future	7.26	Call			8.74000	0.00874	25,220	0.88	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			556.79000	0.55679	502,790	0.88	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			9.30000	0.00930	26,360	0.88	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			549.00000	0.54900	495,580	0.88	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			8.22000	0.00822	24,200	0.88	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			564.63000	0.56463	510,130	0.88	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			9.82000	0.00982	38,270	0.71	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			607.39000	0.60739	563,280	0.71	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			10.18000	0.01018	39,170	0.71	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			601.73000	0.60173	558,160	0.71	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			9.38000	0.00938	37,230	0.71	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			612.97000	0.61297	568,260	0.71	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												114,103,460.40	1,128	42,299
R2040	On	01/02/2018	Bond Future			10.44985	87.74935	10.47827	87.53173		13.86	0.00	0	25,952
R2040	On	03/05/2018	Bond Future			10.53429	89.38260	10.56374	89.16029		14.73	0.00	0	0
R2040	On	02/08/2018	Bond Future			10.61924	86.57055	10.64959	86.34482		15.12	0.00	0	0
Total R2040 Future												0.00	0	25,952
R2040	On	01/02/2018	Bond Future	9.88	Call			658.47000	0.65847	663,380	13.52	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			5,434.67000	5.43467	5,221,960	13.52	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			675.45000	0.67545	680,930	13.52	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			5,368.34000	5.36834	5,156,200	13.52	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			641.68000	0.64168	646,270	13.51	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			5,501.32000	5.50132	5,288,290	13.51	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			5,700.98000	5.70098	5,692,370	14.50	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			1,873.07000	1.87307	2,087,990	14.51	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			5,646.72000	5.64672	5,639,330	14.51	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			1,820.39000	1.82039	2,032,870	14.49	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put			5,755.81000	5.75581	5,745,980	14.49	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call			1,846.50000	1.84650	2,060,200	14.50	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Call			2,332.98000	2.33298	2,515,230	14.74	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Put			7,059.81000	7.05981	7,016,330	14.74	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Call			2,359.68000	2.35968	2,542,550	14.75	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Put			7,005.58000	7.00558	6,962,720	14.75	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Call			2,306.73000	2.30673	2,488,090	14.74	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Put			7,114.60000	7.11460	7,070,230	14.74	0.00	0	0
Total R2040 Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2040									0.00	0	25,952
R2044 On 01/02/2018 Bond Future			10.47801	84.81065	10.50120	84.63251		14.42	0.00	0	17,728
R2044 On 03/05/2018 Bond Future			10.56008	86.38924	10.58413	86.20704		15.34	0.00	0	0
R2044 On 02/08/2018 Bond Future			10.64257	83.64561	10.66731	83.46086		15.74	0.00	0	0
Total R2044 Future									0.00	0	17,728
R2044 On 01/02/2018 Bond Future	9.90	Put			5,501.14000	5.50114	5,313,420	14.07	0.00	0	0
R2044 On 01/02/2018 Bond Future	9.91	Call			682.02000	0.68202	672,520	14.08	0.00	0	0
R2044 On 01/02/2018 Bond Future	9.91	Put			5,434.07000	5.43407	5,246,430	14.08	0.00	0	0
R2044 On 01/02/2018 Bond Future	9.89	Call			647.90000	0.64790	638,120	14.07	0.00	0	0
R2044 On 01/02/2018 Bond Future	9.89	Put			5,568.68000	5.56868	5,380,760	14.07	0.00	0	0
R2044 On 01/02/2018 Bond Future	9.90	Call			664.80000	0.66480	655,220	14.07	0.00	0	0
R2044 On 03/05/2018 Bond Future	10.11	Call			1,923.33000	1.92333	2,117,050	15.11	0.00	0	0
R2044 On 03/05/2018 Bond Future	10.11	Put			5,645.18000	5.64518	5,656,700	15.11	0.00	0	0
R2044 On 03/05/2018 Bond Future	10.09	Call			1,869.57000	1.86957	2,061,190	15.10	0.00	0	0
R2044 On 03/05/2018 Bond Future	10.09	Put			5,754.62000	5.75462	5,764,040	15.10	0.00	0	0
R2044 On 03/05/2018 Bond Future	10.10	Call			1,896.33000	1.89633	2,089,010	15.11	0.00	0	0
R2044 On 03/05/2018 Bond Future	10.10	Put			5,699.72000	5.69972	5,710,200	15.11	0.00	0	0
R2044 On 02/08/2018 Bond Future	10.06	Call			2,370.97000	2.37097	2,524,810	15.35	0.00	0	0
R2044 On 02/08/2018 Bond Future	10.06	Put			7,118.62000	7.11862	7,087,710	15.35	0.00	0	0
R2044 On 02/08/2018 Bond Future	10.07	Call			2,397.67000	2.39767	2,552,250	15.36	0.00	0	0
R2044 On 02/08/2018 Bond Future	10.07	Put			7,063.42000	7.06342	7,033,250	15.36	0.00	0	0
R2044 On 02/08/2018 Bond Future	10.05	Call			2,344.19000	2.34419	2,497,290	15.35	0.00	0	0
R2044 On 02/08/2018 Bond Future	10.05	Put			7,173.86000	7.17386	7,142,210	15.35	0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									0.00	0	17,728
R2048 On 01/02/2018 Bond Future			10.42864	88.49264	10.45187	88.30984		14.48	0.00	0	103,551
R2048 On 03/05/2018 Bond Future			10.50428	85.70306	10.52834	85.51622		15.42	0.00	0	0
Total R2048 Future									0.00	0	103,551
R2048 On 01/02/2018 Bond Future	9.90	Call			767.50000	0.76750	796,400	14.14	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.90	Put			5,309.53000	5.30953	5,155,630	14.14	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Call			786.84000	0.78684	816,400	14.15	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Put			5,242.73000	5.24273	5,089,490	14.15	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.89	Call			748.50000	0.74850	776,740	14.13	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.89	Put			5,376.83000	5.37683	5,222,270	14.13	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.06	Call			1,981.28000	1.98128	2,086,370	15.16	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.06	Put			5,756.72000	5.75672	5,674,970	15.16	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.07	Call			2,009.32000	2.00932	2,114,970	15.17	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.07	Put			5,701.00000	5.70100	5,619,810	15.17	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.05	Call			1,953.48000	1.95348	2,057,790	15.16	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.05	Put			5,812.82000	5.81282	5,730,290	15.16	0.00	0	0

Contract 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 Option												0.00	0	0
Total For R2048												0.00	0	103,551
R207	On	01/02/2018	Bond Future			8.14622	98.85475	8.23310	98.70341		1.97	69,989,163.00	708	42,149
R207	On	03/05/2018	Bond Future			8.25326	100.69483	8.35448	100.53992		1.88	0.00	0	0
Total R207 Future												69,989,163.00	708	42,149
R207	On	01/02/2018	Bond Future	7.61	Call			28.16000	0.02816	60,730	1.88	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			1,120.31000	1.12031	1,001,540	1.88	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Call			29.66000	0.02966	63,290	1.88	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			1,104.16000	1.10416	986,450	1.88	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Call			26.72000	0.02672	58,240	1.88	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put			1,136.52000	1.13652	1,016,700	1.88	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Call			64.56000	0.06456	135,870	1.80	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Put			1,273.70000	1.27370	1,190,100	1.80	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Call			66.78000	0.06678	139,320	1.80	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Put			1,260.38000	1.26038	1,178,010	1.80	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Call			62.52000	0.06252	132,670	1.80	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Put			1,287.20000	1.28720	1,202,440	1.80	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												69,989,163.00	708	42,149
R208	On	01/02/2018	Bond Future			8.39879	97.90149	8.47699	97.69523		3.38	0.00	0	34,847
R208	On	03/05/2018	Bond Future			8.48211	96.32264	8.56816	96.11180		3.27	0.00	0	0
Total R208 Future												0.00	0	34,847
R208	On	01/02/2018	Bond Future	7.84	Call			59.08000	0.05908	120,910	3.24	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			1,755.26000	1.75526	1,610,830	3.24	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			61.86000	0.06186	125,350	3.24	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			1,731.13000	1.73113	1,588,360	3.24	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			56.33000	0.05633	116,590	3.24	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			1,779.43000	1.77943	1,633,430	3.24	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			117.58000	0.11758	225,100	3.12	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			2,095.51000	2.09551	1,992,190	3.12	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			121.17000	0.12117	230,370	3.13	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Put			2,074.01000	2.07401	1,972,370	3.13	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			124.70000	0.12470	235,720	3.13	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			2,052.46000	2.05246	1,952,640	3.13	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	34,847
R209	On	01/02/2018	Bond Future			10.20853	69.78928	10.24179	69.58641		13.81	0.00	0	152,943
R209	On	03/05/2018	Bond Future			10.28227	67.93909	10.31666	67.73187		14.72	0.00	0	0
R209	On	02/08/2018	Bond Future			10.35346	69.22704	10.39000	10.39000		15.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2018	Bond Future			10.42809	67.39086	10.46453	67.17645		15.62	0.00	0	0
Total R209 Future												0.00	0	152,943
R209	On	01/02/2018	Bond Future	9.72	Call			579.99000	0.57999	643,450	13.51	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			3,871.93000	3.87193	3,732,520	13.51	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Call			594.99000	0.59499	659,540	13.52	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			3,821.59000	3.82159	3,683,270	13.52	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			565.26000	0.56526	627,650	13.51	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			3,922.63000	3.92263	3,782,150	13.51	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Call			1,107.88000	1.10788	1,203,200	13.67	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Put			2,603.96000	2.60396	2,496,410	13.67	0.00	0	7,500
R209	On	01/02/2018	Bond Future	10.10	Call			1,357.67000	1.35767	1,460,540	13.73	0.00	0	0
R209	On	01/02/2018	Bond Future	10.10	Put			2,228.98000	2.22898	2,128,980	13.73	0.00	0	3,000
R209	On	01/02/2018	Bond Future	9.85	Call			796.50000	0.79650	874,430	13.59	0.00	0	0
R209	On	01/02/2018	Bond Future	9.85	Put			3,246.01000	3.24601	3,121,070	13.59	0.00	0	7,500
R209	On	01/02/2018	Bond Future	9.88	Call			853.39000	0.85339	934,760	13.60	0.00	0	0
R209	On	01/02/2018	Bond Future	9.88	Put			3,110.64000	3.11064	2,989,140	13.60	0.00	0	220
R209	On	01/02/2018	Bond Future	9.59	Call			408.95000	0.40895	459,020	13.43	0.00	0	0
R209	On	01/02/2018	Bond Future	9.59	Put			4,558.62000	4.55862	4,405,820	13.43	0.00	0	377
R209	On	01/02/2018	Bond Future	9.33	Put			6,095.72000	6.09572	5,920,920	13.29	0.00	0	0
R209	On	01/02/2018	Bond Future	9.33	Call			183.41000	0.18341	211,480	13.29	0.00	0	220
R209	On	01/02/2018	Bond Future	9.89	Call			872.87000	0.87287	955,390	13.61	0.00	0	0
R209	On	01/02/2018	Bond Future	9.89	Put			3,066.21000	3.06621	2,945,860	13.61	0.00	0	157
R209	On	01/02/2018	Bond Future	9.32	Put			6,158.69000	6.15869	5,983,190	13.28	0.00	0	0
R209	On	01/02/2018	Bond Future	9.32	Call			177.30000	0.17730	204,670	13.28	0.00	0	157
R209	On	01/02/2018	Bond Future	10.22	Call			1,697.93000	1.69793	1,809,310	13.79	0.00	0	0
R209	On	01/02/2018	Bond Future	10.22	Put			1,830.74000	1.83074	1,739,250	13.79	0.00	0	739
R209	On	01/02/2018	Bond Future	9.87	Call			834.09000	0.83409	914,310	13.60	0.00	0	0
R209	On	01/02/2018	Bond Future	9.87	Put			3,155.34000	3.15534	3,032,690	13.60	0.00	0	739
R209	On	01/02/2018	Bond Future	9.52	Put			4,952.08000	4.95208	4,792,660	13.39	0.00	0	0
R209	On	01/02/2018	Bond Future	9.52	Call			334.11000	0.33411	377,560	13.39	0.00	0	739
R209	On	01/02/2018	Bond Future	9.75	Put			3,722.01000	3.72201	3,585,870	13.53	0.00	0	0
R209	On	01/02/2018	Bond Future	9.75	Call			625.82000	0.62582	692,550	13.53	0.00	0	5,000
R209	On	03/05/2018	Bond Future	10.73	Call			0.00000	0.00000	4,246,900	15.14	0.00	0	0
R209	On	03/05/2018	Bond Future	10.73	Put			0.00000	0.00000	1,622,890	15.14	1,119,794.10	690	435
R209	On	03/05/2018	Bond Future	9.75	Put			0.00000	0.00000	4,710,280	14.43	0.00	0	0
R209	On	03/05/2018	Bond Future	9.75	Call			0.00000	0.00000	1,376,300	14.43	1,197,381.00	870	435
R209	On	03/05/2018	Bond Future	9.84	Call			1,420.81000	1.42081	1,565,850	14.48	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			4,295.27000	4.29527	4,235,060	14.50	0.00	0	0
R209	On	03/05/2018	Bond Future	10.22	Call			0.00000	0.00000	2,533,370	14.70	0.00	0	0
R209	On	03/05/2018	Bond Future	10.22	Put			0.00000	0.00000	2,911,060	14.70	1,266,311.10	435	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	03/05/2018	Bond Future	9.84	Put			4,381.13000	4.38113	4,318,950	14.48	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Call			1,780.71000	1.78071	1,940,950	14.58	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Put			3,725.84000	3.72584	3,678,860	14.58	0.00	0	5,000
R209	On	03/05/2018	Bond Future	9.85	Call			1,441.84000	1.44184	1,587,860	14.49	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			4,338.06000	4.33806	4,276,860	14.49	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			1,463.06000	1.46306	1,610,070	14.50	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Put			0.00000	0.00000	6,099,270	14.62	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Call			0.00000	0.00000	1,759,640	14.62	1,530,886.80	870	435
R209	On	02/08/2018	Bond Future	10.38	Call			0.00000	0.00000	3,575,050	15.02	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Put			0.00000	0.00000	3,416,880	15.02	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Call			0.00000	0.00000	5,094,460	15.39	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Put			0.00000	0.00000	3,358,190	15.03	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Put			0.00000	0.00000	2,282,140	15.39	1,985,461.80	870	435
R209	On	02/08/2018	Bond Future	10.21	Call			0.00000	0.00000	3,083,570	14.93	0.00	0	0
R209	On	02/08/2018	Bond Future	10.21	Put			0.00000	0.00000	3,948,340	14.93	1,717,527.90	435	435
R209	On	02/08/2018	Bond Future	10.39	Call			0.00000	0.00000	3,604,940	15.03	0.00	0	0
R209	On	02/08/2018	Bond Future	10.39	Put			0.00000	0.00000	3,387,320	15.03	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Call			0.00000	0.00000	3,635,180	15.03	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			66,288.57000	66.28857	66,502,980	16.49	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	16.49	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			8,355.96000	8.35596	8,498,300	15.05	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			1,233.41000	1.23341	1,590,160	15.05	0.00	0	435
R209	On	01/11/2018	Bond Future	1016.00	Call			66,288.58000	66.28858	66,502,990	16.49	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	16.49	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			66,288.58000	66.28858	66,502,990	16.49	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	16.49	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			4,092.22000	4.09222	4,532,860	15.68	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			3,477.42000	3.47742	3,703,650	15.68	0.00	0	435
R209	On	01/11/2018	Bond Future	9.94	Call			2,380.51000	2.38051	2,799,780	15.30	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			5,569.41000	5.56941	5,774,270	15.30	0.00	0	435
Total R209 Option												8,817,362.70	4,170	35,263
Total For R209												8,817,362.70	4,170	188,206
R210	On	01/02/2018	Bond Future			184.47706	184.47706	186.36565	186.36565			0.00	0	2,159
R210	On	03/05/2018	Bond Future			185.50348	185.50348	187.42704	187.42704			0.00	0	0
Total R210 Future												0.00	0	2,159
R210	On	01/02/2018	Bond Future	192.37	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Put			6,004.35000	6.00435	7,892,940		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Put			6,014.35000	6.01435	7,902,940		0.00	0	0
R210	On	01/02/2018	Bond Future	192.36	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
R210	On	01/02/2018	Bond Future	192.36	Put			5,994.35000	5.99435	7,882,940		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Put			4,022.96000	4.02296	5,946,520		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			4,032.96000	4.03296	5,956,520		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			4,012.96000	4.01296	5,936,520		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	2,159
R212	On	01/02/2018	Bond Future			150.42509	150.42509	150.29221	150.29221			0.00	0	4,869
R212	On	03/05/2018	Bond Future			153.23937	153.23937	153.10369	153.10369			0.00	0	0
Total R212 Future												0.00	0	4,869
R212	On	01/02/2018	Bond Future	154.70	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.70	Put			4,407.79000	4.40779	4,274,910		0.00	0	0
R212	On	01/02/2018	Bond Future	154.71	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.71	Put			4,417.79000	4.41779	4,284,910		0.00	0	0
R212	On	01/02/2018	Bond Future	154.69	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.69	Put			4,397.79000	4.39779	4,264,910		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Put			1,186.31000	1.18631	1,050,630		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Put			1,196.31000	1.19631	1,060,630		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Put			1,176.31000	1.17631	1,040,630		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Call			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	4,869
R213	On	01/02/2018	Bond Future			10.00017	81.45172	10.05957	81.09130		11.58	2,606,455.04	32	58,091
R213	On	03/05/2018	Bond Future			10.07758	79.41847	10.13911	79.05074		12.30	0.00	0	0
Total R213 Future												2,606,455.04	32	58,091
R213	On	01/02/2018	Bond Future	9.42	Call			400.01000	0.40001	487,710	11.29	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			4,405.08000	4.40508	4,132,360	11.29	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Call			411.50000	0.41150	500,820	11.30	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			4,351.79000	4.35179	4,080,690	11.30	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			388.87000	0.38887	474,750	11.29	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			4,458.80000	4.45880	4,184,260	11.29	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Call			1,158.91000	1.15891	1,358,030	11.97	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			4,653.71000	4.65371	4,485,100	11.97	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			1,177.34000	1.17734	1,378,310	11.98	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			4,608.89000	4.60889	4,442,130	11.98	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			1,140.49000	1.14049	1,337,940	11.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2018	Bond Future	9.56	Put			4,698.62000	4.69862	4,528,340	11.97	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												2,606,455.04	32	58,091
R214	On	01/02/2018	Bond Future			10.36116	69.20794	10.38940	69.03151		14.48	0.00	0	50,369
R214	On	03/05/2018	Bond Future			10.43397	67.20032	10.46317	67.02001		15.45	0.00	0	0
Total R214 Future												0.00	0	50,369
R214	On	01/02/2018	Bond Future	9.83	Call			553.27000	0.55327	604,800	14.09	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			4,197.82000	4.19782	4,072,920	14.09	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			567.74000	0.56774	620,280	14.09	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			4,144.28000	4.14428	4,020,390	14.09	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			538.97000	0.53897	589,590	14.08	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			4,251.64000	4.25164	4,125,830	14.08	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Call			1,470.99000	1.47099	1,601,730	15.15	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			4,562.20000	4.56220	4,512,630	15.15	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			1,492.60000	1.49260	1,624,220	15.15	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			4,517.45000	4.51745	4,468,760	15.15	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			1,449.57000	1.44957	1,579,430	15.14	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			4,607.25000	4.60725	4,556,800	15.14	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	50,369
Total for Bond												292,258,620.78	6,925	1,097,114
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0

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

Contract 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/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
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

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 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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 01/02/2018 GOVI			560.35400	560.35400	558.73500	558.73500			0.00	0	796
GOVI On 03/05/2018 GOVI			570.78600	570.78600	569.13200	569.13200			0.00	0	0
Total GOVI Future									0.00	0	796
GOVI On 01/02/2018 GOVI	581.03	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.03	Put			222,950.00000	22.29500	206,760,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.04	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.04	Put			223,050.00000	22.30500	206,860,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.02	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.02	Put			222,850.00000	22.28500	206,660,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.28	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.28	Put			211,480.00000	21.14800	194,940,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.29	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.29	Put			211,580.00000	21.15800	195,040,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.27	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.27	Put			211,380.00000	21.13800	194,840,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	796
Total for GOVI									0.00	0	796
AL37 On 01/02/2018 Index Future			552.66600	552.66600	551.29700	551.29700			0.00	0	0
AL37 On 03/05/2018 Index Future			562.95400	562.95400	561.55600	561.55600			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 01/02/2018 Index Future			625.72200	625.72200	623.56200	623.56200			0.00	0	0
AL7T On 03/05/2018 Index Future			637.37000	637.37000	635.16600	635.16600			0.00	0	0
Total AL7T 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 AL7T									0.00	0	0
ALBI On 01/02/2018 Index Future			562.13300	562.13300	560.58400	560.58400			725,151,570.00	129	774
ALBI On 03/05/2018 Index Future			572.59700	572.59700	571.01600	571.01600			0.00	0	0
Total ALBI Future									725,151,570.00	129	774
Total For ALBI									725,151,570.00	129	774
IGOV On 01/02/2018 Index Future			248.90100	248.90100	249.21400	249.21400			0.00	0	874
IGOV On 03/05/2018 Index Future			253.55800	253.55800	253.87600	253.87600			0.00	0	272
Total IGOV Future									0.00	0	1,146
Total For IGOV									0.00	0	1,146
Total for Index									725,151,570.00	129	1,920
JIBAR F On 15/11/2017 Jibar Future			7.32000	92.68000	7.32000	92.68000			0.00	0	0
JIBAR F On 20/12/2017 Jibar Future			7.25000	92.75000	7.25000	92.75000			0.00	0	0
JIBAR F On 17/01/2018 Jibar Future			7.24000	92.76000	7.24000	92.76000			0.00	0	0
JIBAR F On 21/02/2018 Jibar Future			7.17000	92.83000	7.17000	92.83000			0.00	0	0
JIBAR F On 20/03/2018 Jibar Future			7.15000	92.85000	7.15000	92.85000			0.00	0	2,500
JIBAR F On 18/04/2018 Jibar Future			7.14000	92.86000	7.14000	92.86000			0.00	0	0
JIBAR F On 20/06/2018 Jibar Future			7.07000	92.93000	7.07000	92.93000			0.00	0	0
JIBAR F On 19/09/2018 Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	0
JIBAR F On 19/12/2018 Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	0
JIBAR F On 20/03/2019 Jibar Future			7.03000	92.97000	7.03000	92.97000			0.00	0	0
JIBAR F On 19/06/2019 Jibar Future			7.07000	92.93000	7.07000	92.93000			0.00	0	0
Total Jibar Future									0.00	0	2,500
Total For JIBAR FUTURE									0.00	0	2,500
Total for Jibar									0.00	0	2,500
10Y ST On 17/12/2025 Interest Rate Swap			98.77580	98.77580	99.21370	99.21370			0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			95.92009	95.92009	96.37235	96.37235			0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			94.76999	94.76999	95.23403	95.23403			0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			96.94903	96.94903	97.41720	97.41720			0.00	0	0
10Y ST On 21/12/2026 Interest Rate Swap			100.69211	100.69211	101.16046	101.16046			0.00	0	0
10Y ST On 15/03/2027 Interest Rate Swap			99.34405	99.34405	99.82843	99.82843			0.00	0	0
10Y ST On 21/06/2027 Interest Rate Swap			101.39646	101.39646	101.89002	101.89002			0.00	0	0
10Y ST On 20/09/2027 Interest Rate Swap			105.05153	105.05153	105.54604	105.54604			0.00	0	0
Total 10Y STND Future									0.00	0	0
Total For 10Y STND									0.00	0	0
1Y STN On 21/12/2017 Interest Rate Swap			99.75950	99.75950	99.75950	99.75950			0.00	0	0
1Y STN On 15/03/2018 Interest Rate Swap			99.72121	99.72121	99.71743	99.71743			0.00	0	0
1Y STN On 21/06/2018 Interest Rate Swap			99.94255	99.94255	99.94260	99.94260			0.00	0	0
1Y STN On 20/09/2018 Interest Rate Swap			100.20830	100.20830	100.22014	100.22014			0.00	0	0
Total 1Y STND Future									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For 1Y STND										0.00	0	0
2Y STN On 18/12/2017 Interest Rate Swap			99.79701	99.79701	99.79701	99.79701				0.00	0	0
2Y STN On 16/03/2018 Interest Rate Swap			99.00576	99.00576	99.00187	99.00187				0.00	0	0
2Y STN On 15/06/2018 Interest Rate Swap			98.62753	98.62753	98.62727	98.62727				0.00	0	0
2Y STN On 21/09/2018 Interest Rate Swap			98.67856	98.67856	98.69042	98.69042				0.00	0	0
2Y STN On 21/12/2018 Interest Rate Swap			99.20000	99.20000	99.23000	99.23000				0.00	0	0
2Y STN On 15/03/2019 Interest Rate Swap			99.72494	99.72494	99.76839	99.76839				0.00	0	0
2Y STN On 21/06/2019 Interest Rate Swap			100.26665	100.26665	100.32791	100.32791				0.00	0	0
2Y STN On 20/09/2019 Interest Rate Swap			100.81998	100.81998	100.89374	100.89374				0.00	0	0
Total 2Y STND Future										0.00	0	0
Total For 2Y STND										0.00	0	0
5Y STN On 17/12/2020 Interest Rate Swap			97.76466	97.76466	97.95258	97.95258				0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			97.13827	97.13827	97.34328	97.34328				0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			96.48421	96.48421	96.70543	96.70543				0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			96.80841	96.80841	97.04821	97.04821				0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			99.11932	99.11932	99.38018	99.38018				0.00	0	51
5Y STN On 15/03/2022 Interest Rate Swap			99.38354	99.38354	99.67315	99.67315				0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			100.70367	100.70367	101.02782	101.02782				0.00	0	0
5Y STN On 20/09/2022 Interest Rate Swap			103.00460	103.00460	103.35283	103.35283				0.00	0	0
Total 5Y STND Future										0.00	0	51
Total For 5Y STND										0.00	0	51
Total for Interest Rate Swap										0.00	0	51
Total for Derivatives :										1,017,410,190.78	7,054	1,102,381
AA05 On 22/03/2019 Spot Bond			9.28000	101.47552	9.28000	101.39926				0.00	0	100,000,000
Total AA05 SPOT										0.00	0	100,000,000
Total For AA05										0.00	0	100,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	98.94081				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AA06/JIBAR SPOT										0.00	0	0
Total For AA06/JIBAR										0.00	0	0
AA07 On 15/04/2021 Spot Bond			10.45000	98.22967	10.45000	98.14723				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	112.49800	10.00000	112.40900				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AB01/R186									0.00	0	0
AB010 On 21/11/2017 Spot Bond					0.00000	99.91273			0.00	1,360,000,000	680,000,000
Total AB010 SPOT									0.00	1,360,000,000	680,000,000
Total For AB010									0.00	1,360,000,000	680,000,000
AB011 On 21/11/2018 Spot Bond					0.00000	99.95348			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			9.22000	99.11096	9.22000	99.03817		5,685,052,000,000.00		616,600,000	1,808,300,000
Total AB013 SPOT								5,685,052,000,000.00		616,600,000	1,808,300,000
Total For AB013								5,685,052,000,000.00		616,600,000	1,808,300,000
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total AB014U SPOT								0.00		0	0
Total For AB014U								0.00		0	0
AB015L On 19/11/2019 Spot Bond			10.84000	100.02038	10.84000	99.93387		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	102.36741	11.37000	102.27364		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	102.50321	11.81000	102.40579		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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	17.78026	100.00000	17.69569				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	18.59624	100.00000	18.47371				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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	113.33900	10.00000	113.25000				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			4.49000	4.49000	4.49000	270.21634				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN07 On 17/03/2018 Spot Bond					0.00000	101.56553				0.00	0	0
Total ABFN07 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABFN07									0.00	0	0
ABFN0: On 17/03/2020 Spot Bond					0.00000	102.77255			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	101.48609			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	100.36365			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN1: On 09/04/2019 Spot Bond					0.00000	101.02626			0.00	0	0
Total ABFN12 SPOT									0.00	0	0
Total For ABFN12									0.00	0	0
ABFN1: On 14/05/2020 Spot Bond					0.00000	100.96776			0.00	0	0
Total ABFN13 SPOT									0.00	0	0
Total For ABFN13									0.00	0	0
ABFN1: On 14/05/2022 Spot Bond					0.00000	100.01365			0.00	0	0
Total ABFN14 SPOT									0.00	0	0
Total For ABFN14									0.00	0	0
ABFN1: On 11/11/2020 Spot Bond					0.00000	100.41878			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	100.88750			0.00	0	0
Total ABFN16 SPOT									0.00	0	0
Total For ABFN16									0.00	0	0
ABFN1: On 17/05/2019 Spot Bond					0.00000	100.20857			0.00	0	0
Total ABFN17 SPOT									0.00	0	0
Total For ABFN17									0.00	0	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.26229			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	102.04138			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	102.10087			0.00	0	10,000,000
Total ABFN21 SPOT									0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN21										0.00	0	10,000,000
ABFN2: On 30/05/2024 Spot Bond					0.00000	101.93481				0.00	20,000,000	5,000,000
Total ABFN22 SPOT										0.00	20,000,000	5,000,000
Total For ABFN22										0.00	20,000,000	5,000,000
ABFN2: On 25/05/2027 Spot Bond					0.00000	99.76329				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	100.95101				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	100.74075				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	100.77413				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			9.97000	103.34777	9.97000	101.69571				0.00	0	40,184,600
Total ABK1 SPOT										0.00	0	40,184,600
Total For ABK1										0.00	0	40,184,600
ABK10 On 14/02/2020 Spot Bond					0.00000	98.78211				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond					0.00000	100.40702				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	95.20977				0.00	0	150,000,000
Total ABK12 SPOT										0.00	0	150,000,000
Total For ABK12										0.00	0	150,000,000
ABK2 On 24/05/2018 Spot Bond			9.67000	98.30442	9.67000	99.73960				0.00	0	0
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0
ABK3 On 07/11/2018 Spot Bond					0.00000	101.20115				0.00	0	16,000,000
Total ABK3 SPOT										0.00	0	16,000,000
Total For ABK3										0.00	0	16,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABK3/JIBAR									0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	100.14989			0.00	0	24,000,000
Total ABK4 SPOT									0.00	0	24,000,000
Total For ABK4									0.00	0	24,000,000
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	100.67103			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	101.91749			0.00	0	16,000,000
Total ABK6 SPOT									0.00	0	16,000,000
Total For ABK6									0.00	0	16,000,000
ABK7 On 03/06/2019 Spot Bond					0.00000	100.36334			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	95.85269			0.00	0	0
Total ABK8 SPOT									0.00	0	0
Total For ABK8									0.00	0	0
ABK9 On 18/11/2019 Spot Bond					0.00000	97.79013			0.00	0	20,000,000
Total ABK9 SPOT									0.00	0	20,000,000
Total For ABK9									0.00	0	20,000,000
ABKI01 On 07/11/2018 Spot Bond			4.68000	151.57602	4.68000	150.41553			0.00	0	0
Total ABKI01 SPOT									0.00	0	0
Total For ABKI01									0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.04500	6.04500	6.04500	134.81144		6,625,320,000,000.00	1,096,000,000	548,000,000	
Total ABKI02 SPOT								6,625,320,000,000.00	1,096,000,000	548,000,000	
Total For ABKI02								6,625,320,000,000.00	1,096,000,000	548,000,000	
ABKI02 On 05/06/2020 Spot Bond			100.00000	16.91020	100.00000	16.82901			0.00	0	0
Total ABKI02/R212 SPOT									0.00	0	0
Total For ABKI02/R212									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			7.79000	94.67904	7.79000	109.94013			0.00	0	0
Total ABKI03 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABKI03									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	8.46447	100.00000	8.42361			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			8.56000	96.47946	8.56000	109.68866			0.00	0	140,000,000
Total ABKI04 SPOT									0.00	0	140,000,000
Total For ABKI04									0.00	0	140,000,000
ABKI04 On 13/03/2024 Spot Bond			100.00000	7.99792	100.00000	7.94358			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	87.93557			0.00	0	10,000,000
Total ABKS1 SPOT									0.00	0	10,000,000
Total For ABKS1									0.00	0	10,000,000
ABN05 On 18/04/2021 Spot Bond			3.78000	185.23700	3.78000	185.16192			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0
ABN33 On 29/01/2018 Spot Bond			6.84125	6.84125	6.84125	98.67097			0.00	0	0
Total ABN33 SPOT									0.00	0	0
Total For ABN33									0.00	0	0
ABN34 On 29/01/2018 Spot Bond			6.84125	6.84125	6.84125	98.67097			0.00	0	0
Total ABN34 SPOT									0.00	0	0
Total For ABN34									0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.53000	3.53000	3.53000	120.95011			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			3.34000	3.34000	3.34000	171.58780			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			3.30000	3.30000	3.30000	219.55796			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			10.37000	10.37000	10.37000	91.18854			0.00	0	0
Total ABN67 SPOT									0.00	0	0
Total For ABN67									0.00	0	0
ABN72 On 17/03/2018 Spot Bond					0.00000	101.72929			0.00	0	0
Total ABN72 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABN72									0.00	0	0
ABN74 On 09/05/2018 Spot Bond					0.00000	136.05000			0.00	0	0
Total ABN74 SPOT									0.00	0	0
Total For ABN74									0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.85500	10.85500	10.85500	102.23383			0.00	0	0
Total ABN79 SPOT									0.00	0	0
Total For ABN79									0.00	0	0
ABN80 On 31/03/2021 Spot Bond			9.57500	9.57500	9.57500	92.90220			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN85 On 05/07/2018 Spot Bond					0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond					0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			11.40000	11.40000	11.40000	99.23852			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	101.64229			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond					0.00000	100.42705			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS10 On 17/03/2018 Spot Bond			7.14500	102.59035	7.14500	102.53150		833,107,000,000.00	116,600,000	58,300,000	
Total ABS10 SPOT								833,107,000,000.00	116,600,000	58,300,000	
Total For ABS10								833,107,000,000.00	116,600,000	58,300,000	
ABS11 On 09/04/2021 Spot Bond			9.70000	100.30488	9.70000	100.22660		8,406,020,000,000.00	866,600,000	1,053,300,000	
Total ABS11 SPOT								8,406,020,000,000.00	866,600,000	1,053,300,000	
Total For ABS11								8,406,020,000,000.00	866,600,000	1,053,300,000	
ABS12 On 14/05/2020 Spot Bond			9.73000	99.13475	9.73000	99.05673		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	100.28072	9.20000	100.20600		0.00	0	0	
Total ABS12/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 ABS12/R207									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			10.28000	98.02596	10.28000	97.94456			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 11/11/2020 Spot Bond			9.54000	99.61696	9.54000	99.54005			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			10.05000	99.14239	10.05000	99.06186		184,920,000,000.00		18,400,000	4,600,000
Total ABS15 SPOT								184,920,000,000.00		18,400,000	4,600,000
Total For ABS15								184,920,000,000.00		18,400,000	4,600,000
ABS16 On 11/11/2025 Spot Bond			10.30000	100.76063	10.30000	100.67680			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			10.73500	99.65460	10.73500	99.56827			0.00	0	1,400,000,000
Total ABS17 SPOT									0.00	0	1,400,000,000
Total For ABS17									0.00	0	1,400,000,000
ABS18 On 26/09/2023 Spot Bond			10.22000	99.82676	10.22000	99.74433			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			9.40000	101.20085	9.40000	101.12468		72,842,480,000,000.00		7,749,200,000	3,874,600,000
Total ABS6 SPOT								72,842,480,000,000.00		7,749,200,000	3,874,600,000
Total For ABS6								72,842,480,000,000.00		7,749,200,000	3,874,600,000
ABS7 On 11/09/2026 Spot Bond			10.75000	90.74831	10.75000	90.66959		482,733,050,000.00		44,905,400	3,882,452,700
Total ABS7 SPOT								482,733,050,000.00		44,905,400	3,882,452,700
Total For ABS7								482,733,050,000.00		44,905,400	3,882,452,700
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.36619	100.00000	10.29675			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.62000	3.62000	3.62000	282.34812			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS14 On 31/01/2022 Spot Bond			3.03000	144.12795	3.03000	146.97277			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABT01U										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL047 On 22/10/2018 Spot Bond					0.00000	92.52076				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	113.33900	10.00000	113.25000				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL095 On 20/12/2018 Spot Bond					0.00000	101.47989				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond					0.00000	101.51895				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	101.53462				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond					0.00000	101.50314				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond					0.00000	101.43261				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.75000	9.75000	9.75000	102.05416				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	232.68468				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	232.70399				0.00	0	0
Total ACL128 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL128										0.00	0	0
ACL128 On 20/09/2021 Spot Bond					0.00000	101.46397				0.00	0	500,000,000
Total ACL129 SPOT										0.00	0	500,000,000
Total For ACL129										0.00	0	500,000,000
ACL142 On 25/11/2020 Spot Bond			10.00000	113.33900	10.00000	113.25000				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL142 On 20/12/2021 Spot Bond					0.00000	101.46873				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	101.61136				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.95000	9.95000	9.95000	103.78302				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL174 On 20/06/2019 Spot Bond					0.00000	101.46418				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond					0.00000	101.38535				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond					0.00000	102.41076				0.00	0	400,000,000
Total ACL183 SPOT										0.00	0	400,000,000
Total For ACL183										0.00	0	400,000,000
ACL185 On 20/09/2022 Spot Bond					0.00000	101.45610				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	101.47490				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	101.49537				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	101.50020				0.00	0	0
Total ACL193 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL193									0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	101.50020			0.00	0	0
Total ACL194 SPOT									0.00	0	0
Total For ACL194									0.00	0	0
ACL195 On 20/12/2017 Spot Bond					0.00000	101.43261			0.00	0	0
Total ACL196 SPOT									0.00	0	0
Total For ACL196									0.00	0	0
ACL200 On 20/12/2022 Spot Bond					0.00000	101.52700			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	101.52700			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	162.50352			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	165.24968			0.00	0	0
Total ACL204 SPOT									0.00	0	0
Total For ACL204									0.00	0	0
ACL205 On 20/03/2018 Spot Bond					0.00000	101.34283			0.00	0	0
Total ACL208 SPOT									0.00	0	0
Total For ACL208									0.00	0	0
ACL210 On 20/05/2018 Spot Bond					0.00000	99.93785			0.00	0	0
Total ACL210 SPOT									0.00	0	0
Total For ACL210									0.00	0	0
ACL211 On 20/09/2018 Spot Bond					0.00000	101.37268			0.00	0	0
Total ACL212 SPOT									0.00	0	0
Total For ACL212									0.00	0	0
ACL213 On 20/06/2018 Spot Bond					0.00000	101.20708			0.00	0	0
Total ACL213 SPOT									0.00	0	0
Total For ACL213									0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	94.66713			0.00	0	0
Total ACL214 SPOT									0.00	0	0
Total For ACL214									0.00	0	0
ACL215 On 20/09/2018 Spot Bond					0.00000	101.35533			0.00	0	0
Total ACL215 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond					0.00000	101.35377				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond					0.00000	101.44982				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond					0.00000	100.10171				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond					0.00000	100.55235				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL220 On 20/09/2021 Spot Bond					0.00000	101.44349				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	101.41986				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond					0.00000	102.18898				0.00	0	587,600,000
Total ADCB01 SPOT										0.00	0	587,600,000
Total For ADCB01										0.00	0	587,600,000
ADCB0 On 08/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	97.62204	100.00000	96.86135				0.00	0	0
Total ADCB01/JIBAR SPOT										0.00	0	0
Total For ADCB01/JIBAR										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond					0.00000	99.77578				0.00	0	129,000,000
Total ADCB04 SPOT										0.00	0	129,000,000
Total For ADCB04										0.00	0	129,000,000
ADCB0 On 04/12/2018 Spot Bond					0.00000	101.94353				0.00	0	0
Total ADCB05 SPOT										0.00	0	0
Total For ADCB05										0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
AEC100 On 21/12/2017 Spot Bond					0.00000	102.13452				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AECI00 SPOT										0.00	0	0
Total For AECI00										0.00	0	0
AHF2A: On 18/10/2018 Spot Bond					0.00000	100.72287				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	100.74716				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	100.82805				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	101.26805				0.00	0	160,000,000
Total AHF3A3 SPOT										0.00	0	160,000,000
Total For AHF3A3										0.00	0	160,000,000
AHF3A: On 18/04/2019 Spot Bond					0.00000	100.70671				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	100.90890				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	100.86853				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	101.19864				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	101.07812				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1A: On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHY2U SPOT										0.00	0	0
Total For AHY2U										0.00	0	0
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIG2U SPOT										0.00	0	0
Total For AIG2U										0.00	0	0
AIR01 On 15/03/2019 Spot Bond			8.94500	101.09821	8.94500	101.02492				0.00	0	0
Total AIR01 SPOT										0.00	0	0
Total For AIR01										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			10.82500	104.10656	10.82500	104.01615				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			10.33500	94.72127	10.33500	99.25331				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			11.38500	90.63707	11.38500	95.53728				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			3.65000	173.15115	3.65000	173.08278				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	101.83493				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond					0.00000	100.34768				0.00	0	0
Total APF03 SPOT										0.00	0	0
Total For APF03										0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	100.64291				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	99.83757				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	99.83287				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total APF06 SPOT										0.00	0	0
Total For APF06										0.00	0	0
AS116L On 18/01/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS116U SPOT										0.00	0	0
Total For AS116U										0.00	0	0
AS120L On 01/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS120U SPOT										0.00	0	0
Total For AS120U										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS126U SPOT										0.00	0	0
Total For AS126U										0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS180U SPOT										0.00	0	0
Total For AS180U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	101.38542				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01: On 20/03/2019 Spot Bond					0.00000	100.00000				0.00	0	300,000,000
Total ASN014 SPOT										0.00	0	300,000,000
Total For ASN014										0.00	0	300,000,000
ASN02: On 07/12/2033 Spot Bond			3.55000	238.81476	3.55000	238.72279				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02: On 20/06/2019 Spot Bond					0.00000	100.50456				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03: On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03: On 10/11/2019 Spot Bond					0.00000	100.16990				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03: On 07/12/2033 Spot Bond			3.56500	212.72897	3.56500	212.64676				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04: On 21/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04: On 12/03/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05: On 19/03/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05: On 16/04/2018 Spot Bond					0.00000	100.76481				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond					0.00000	100.63610				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond					0.00000	100.46042				0.00	0	0

Contract 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	100.45224				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	99.73948				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	101.82351				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	101.44257				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond					0.00000	100.24519				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 02/07/2018 Spot Bond					0.00000	97.83628				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	101.63855				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond					0.00000	101.40087				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 10/12/2017 Spot Bond					0.00000	101.65142				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08: On 20/06/2020 Spot Bond					0.00000	101.98776				0.00	3,700,000	1,707,900,000

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 ASN083 SPOT										0.00	3,700,000	1,707,900,000
Total For ASN083										0.00	3,700,000	1,707,900,000
ASN083 On 03/09/2020 Spot Bond					0.00000	102.04442				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN084 On 25/09/2018 Spot Bond					0.00000	101.22579				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	129.22696				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	100.92197				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	100.62268				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	100.17283				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	74.31353				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	101.86288				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112 On 20/12/2017 Spot Bond					0.00000	101.44049				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN113 On 07/03/2021 Spot Bond					0.00000	101.76863				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN114 On 03/12/2020 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 ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN114 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 27/01/2018 Spot Bond					0.00000	100.49810				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN119 On 20/12/2020 Spot Bond					0.00000	101.84147				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	101.41302				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN125 On 24/02/2019 Spot Bond					0.00000	99.83537				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	99.84273				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	99.83820				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	101.84272				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	101.82758				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	101.82576				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	88.75000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			3.76000	142.90770	3.76000	142.85047				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 31/12/2018 Spot Bond					0.00000	88.75000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14: On 20/06/2020 Spot Bond					0.00000	103.57293				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond					0.00000	58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	100.27323				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	100.27323				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			3.80500	142.65845	3.80500	142.60080				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond					0.00000	109.22793				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond					0.00000	101.90332				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15: On 31/03/2028 Spot Bond			4.24000	158.49307	4.24000	158.42292				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.23016				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN160 On 19/08/2021 Spot Bond					0.00000	99.92986				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN161 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
ASN163 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
ASN164 On 20/06/2021 Spot Bond					0.00000	101.52694				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN165 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
ASN172 On 02/12/2019 Spot Bond					0.00000	101.78218				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN174 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
ASN176 On 23/12/2021 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 ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN177 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
ASN178 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
ASN179 On 20/06/2022 Spot Bond					0.00000	101.60894				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN181 On 25/04/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN185 SPOT										0.00	0	0
Total For ASN185										0.00	0	0
ASN185 On 05/12/2017 Spot Bond					0.00000	101.60156				0.00	0	0
Total ASN189 SPOT										0.00	0	0
Total For ASN189										0.00	0	0
ASN189 On 12/06/2020 Spot Bond					0.00000	101.58185				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN190 On 15/06/2018 Spot Bond					0.00000	115.94850				0.00	0	0
Total ASN191 SPOT										0.00	0	0
Total For ASN191										0.00	0	0
ASN191 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
ASN192 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
ASN193 On 30/06/2022 Spot Bond					0.00000	101.16904				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN194 On 31/01/2038 Spot Bond			3.86000	104.08211	3.86000	104.03960				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN195 On 20/06/2022 Spot Bond					0.00000	101.36948				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN196 On 09/04/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN197 SPOT										0.00	0	0
Total For ASN197										0.00	0	0
ASN197 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
ASN198 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
ASN199 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
ASN200 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
ASN201 On 18/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN202 SPOT										0.00	0	0
Total For ASN202										0.00	0	0
ASN202 On 20/06/2022 Spot Bond					0.00000	101.38241				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN203 On 20/06/2022 Spot Bond					0.00000	101.47192				0.00	0	710,000,000
Total ASN204 SPOT										0.00	0	710,000,000
Total For ASN204										0.00	0	710,000,000
ASN204 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
ASN207 On 24/08/2021 Spot Bond					0.00000	99.80830				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN208 On 24/08/2025 Spot Bond					0.00000	99.79015				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN209 On 28/08/2020 Spot Bond					0.00000	101.86933				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21: On 05/03/2018 Spot Bond					0.00000	101.62389				0.00	0	0
Total ASN211 SPOT										0.00	0	0
Total For ASN211										0.00	0	0
ASN21: On 02/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN212 SPOT										0.00	0	0
Total For ASN212										0.00	0	0
ASN21: On 01/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN213 SPOT										0.00	0	0
Total For ASN213										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	101.66840				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	101.44684				0.00	0	0
Total ASN215 SPOT										0.00	0	0
Total For ASN215										0.00	0	0
ASN21: On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN216 SPOT										0.00	0	0
Total For ASN216										0.00	0	0
ASN21: On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN217 SPOT										0.00	0	0
Total For ASN217										0.00	0	0
ASN21: On 19/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN218 SPOT										0.00	0	0
Total For ASN218										0.00	0	0
ASN21: On 20/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN219 SPOT										0.00	0	0
Total For ASN219										0.00	0	0
ASN22: On 22/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN220 SPOT										0.00	0	0
Total For ASN220										0.00	0	0
ASN22: On 13/07/2018 Spot Bond					0.00000	100.75822				0.00	0	0
Total ASN222 SPOT										0.00	0	0
Total For ASN222										0.00	0	0
ASN22: On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.32530				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			100.00000	100.00000	100.00000	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			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN230 SPOT										0.00	0	0
Total For ASN230										0.00	0	0
ASN230 On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN38U On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN39U On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN40U On 16/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN50U On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN75U 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	101.48843				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAR001 SPOT									0.00	0	0
Total For BAR001									0.00	0	0
BAW11 On 01/10/2018 Spot Bond			9.32000	101.71322	9.32000	101.63688			1,858,408,000,000.00	199,400,000	99,700,000
Total BAW11 SPOT									1,858,408,000,000.00	199,400,000	99,700,000
Total For BAW11									1,858,408,000,000.00	199,400,000	99,700,000
BAW17 On 05/12/2018 Spot Bond					0.00000	101.59539			0.00	0	173,000,000
Total BAW17 SPOT									0.00	0	173,000,000
Total For BAW17									0.00	0	173,000,000
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	101.65261			0.00	0	0
Total BAW18 SPOT									0.00	0	0
Total For BAW18									0.00	0	0
BAW19 On 05/12/2020 Spot Bond			10.15000	102.86800	10.15000	102.78455			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			10.25000	98.15769	10.25000	98.07641			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	101.42332	9.30000	101.34694			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	101.76861			0.00	0	0
Total BAW22 SPOT									0.00	0	0
Total For BAW22									0.00	0	0
BAW24 On 30/09/2019 Spot Bond					0.00000	102.01184			0.00	0	0
Total BAW24 SPOT									0.00	0	0
Total For BAW24									0.00	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	100.22057			0.00	0	560,000,000
Total BAW25 SPOT									0.00	0	560,000,000
Total For BAW25									0.00	0	560,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	101.80313				0.00	19,200,000	4,800,000
Total BAW28 SPOT										0.00	19,200,000	4,800,000
Total For BAW28										0.00	19,200,000	4,800,000
BAYA3 On 31/12/2018 Spot Bond					0.00000	101.42425				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA3 On 31/03/2018 Spot Bond					0.00000	101.38652				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA3 On 31/03/2018 Spot Bond					0.00000	101.41759				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA3 On 31/03/2018 Spot Bond					0.00000	101.41759				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA3 On 31/03/2018 Spot Bond					0.00000	99.64560				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA3 On 30/09/2018 Spot Bond					0.00000	101.33611				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA4 On 30/09/2018 Spot Bond					0.00000	100.07162				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	101.41797				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	101.41809				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	101.49366				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	101.52377				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA52 On 30/09/2019 Spot Bond					0.00000	101.52392				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA54 On 31/03/2018 Spot Bond					0.00000	101.38279				0.00	0	0
Total BAYA55 SPOT										0.00	0	0
Total For BAYA55										0.00	0	0
BAYA55 On 31/03/2022 Spot Bond					0.00000	101.57346				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA57 On 30/06/2020 Spot Bond					0.00000	101.52384				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA58 On 30/06/2022 Spot Bond			13.89000	102.61194	13.89000	102.49967				0.00	0	0
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA59 On 30/06/2020 Spot Bond			13.20000	13.20000	13.20000	101.97840				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond					0.00000	101.52382				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA61 On 30/06/2019 Spot Bond					0.00000	101.82173				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond					0.00000	101.82152				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	101.82162				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	106.57929				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	101.88368				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYD1I 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
BAYD2I 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
BAYD3I 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
BAYD4I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC121I On 24/11/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BC121U SPOT										0.00	0	0
Total For BC121U										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond					0.00000	100.84644				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ12 On 23/03/2018 Spot Bond			8.65000	99.96930	8.65000	101.30015				0.00	0	0
Total BCJ12 SPOT										0.00	0	0
Total For BCJ12										0.00	0	0
BCJ13 On 20/04/2018 Spot Bond					0.00000	100.65223				0.00	0	0
Total BCJ13 SPOT										0.00	0	0
Total For BCJ13										0.00	0	0
BCJ14 On 09/05/2019 Spot Bond					0.00000	100.18083				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	100.18497				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BCJ15 SPOT										0.00	0	0
Total For BCJ15										0.00	0	0
BD020€ On 28/04/2028 Spot Bond			9.47000	9.47000	9.47000	170.95306				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD020€ On 02/03/2028 Spot Bond			9.47000	9.47000	9.47000	171.61257				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD030€ On 18/04/2028 Spot Bond			9.85500	9.85500	9.85500	89.51323				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	9.25830	100.00000	9.15312				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BEER0 On 28/03/2018 Spot Bond			8.57000	100.54088	8.57000	100.47217				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG1A7 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	101.54004				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			10.45000	100.70737	10.45000	100.62332				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	102.23128				0.00	800,000,000	400,000,000
Total BGL03 SPOT										0.00	800,000,000	400,000,000
Total For BGL03										0.00	800,000,000	400,000,000
BGL04 On 05/02/2020 Spot Bond			10.90000	101.25973	10.90000	101.17216				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			11.80000	101.36930	11.80000	101.27303				0.00	0	180,000,000
Total BGL05 SPOT										0.00	0	180,000,000
Total For BGL05										0.00	0	180,000,000
BGL06 On 04/09/2020 Spot Bond					0.00000	104.43839				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			11.76000	102.68245	11.76000	102.58525				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	102.16519				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			11.80000	100.65760	11.80000	100.56201				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	100.32514				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			12.18000	101.00648	12.18000	101.09101				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	103.29019				0.00	330,000,000	185,000,000

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 BGL12 SPOT										0.00	330,000,000	185,000,000
Total For BGL12										0.00	330,000,000	185,000,000
BGL13 On 20/08/2021 Spot Bond			11.65000	103.16074	11.65000	103.06556				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	102.00854				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	103.93816				0.00	0	0
Total BGL15 SPOT										0.00	0	0
Total For BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	99.71563				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	100.03123				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	101.36473				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	101.40444				0.00	18,400,000	4,600,000
Total BGL19 SPOT										0.00	18,400,000	4,600,000
Total For BGL19										0.00	18,400,000	4,600,000
BGR04 On 28/02/2018 Spot Bond					0.00000	106.28082				0.00	0	0
Total BGR04 SPOT										0.00	0	0
Total For BGR04										0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	103.57129				0.00	0	0
Total BGT01 SPOT										0.00	0	0
Total For BGT01										0.00	0	0
BID04 On 23/11/2017 Spot Bond					0.00000	99.87932				0.00	0	520,000,000
Total BID04 SPOT										0.00	0	520,000,000
Total For BID04										0.00	0	520,000,000
BID05 On 30/06/2019 Spot Bond					0.00000	100.59629				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			9.22000	102.90808	9.22000	102.83208			18,948,944,000,000.00	0.00	2,055,200,000	3,227,600,000

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 BID06 SPOT									18,948,944,000,000.00	2,055,200,000	3,227,600,000
Total For BID06									18,948,944,000,000.00	2,055,200,000	3,227,600,000
BID07 On 30/06/2020 Spot Bond					0.00000	101.08796			0.00	0	0
Total BID07 SPOT									0.00	0	0
Total For BID07									0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	101.11292			0.00	0	0
Total BID08 SPOT									0.00	0	0
Total For BID08									0.00	0	0
BPPF01 On 22/03/2018 Spot Bond					0.00000	101.22575			0.00	0	0
Total BPPF01 SPOT									0.00	0	0
Total For BPPF01									0.00	0	0
BPPF02 On 22/03/2020 Spot Bond					0.00000	101.33214			0.00	0	0
Total BPPF02 SPOT									0.00	0	0
Total For BPPF02									0.00	0	0
BPPF03 On 17/09/2018 Spot Bond					0.00000	101.37647			0.00	0	0
Total BPPF03 SPOT									0.00	0	0
Total For BPPF03									0.00	0	0
BPPF04 On 15/09/2020 Spot Bond					0.00000	101.46736			0.00	0	0
Total BPPF04 SPOT									0.00	0	0
Total For BPPF04									0.00	0	0
BPPF05 On 24/10/2018 Spot Bond					0.00000	100.52370			0.00	0	0
Total BPPF05 SPOT									0.00	0	0
Total For BPPF05									0.00	0	0
BSR17 On 19/06/2018 Spot Bond					0.00000	102.70268			0.00	0	0
Total BSR17 SPOT									0.00	0	0
Total For BSR17									0.00	0	0
BTC187 On 15/11/2017 Spot Bond					0.00000	0.00000			0.00	0	0
Total BTC187 SPOT									0.00	0	0
Total For BTC187									0.00	0	0
BTC188 On 04/12/2017 Spot Bond					0.00000	99.65630			0.00	0	0
Total BTC188 SPOT									0.00	0	0
Total For BTC188									0.00	0	0
BTC189 On 12/12/2017 Spot Bond					0.00000	99.49503			0.00	0	0
Total BTC189 SPOT									0.00	0	0
Total For BTC189									0.00	0	0
BTC190 On 09/01/2018 Spot Bond					0.00000	98.93636			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC190 SPOT										0.00	0	0
Total For BTC190										0.00	0	0
BTC190 On 12/01/2018 Spot Bond					0.00000	98.87627				0.00	0	0
Total BTC191 SPOT										0.00	0	0
Total For BTC191										0.00	0	0
BTC191 On 17/01/2018 Spot Bond					0.00000	98.85608				0.00	0	0
Total BTC192 SPOT										0.00	0	0
Total For BTC192										0.00	0	0
BTC192 On 22/01/2018 Spot Bond					0.00000	98.67494				0.00	0	0
Total BTC193 SPOT										0.00	0	0
Total For BTC193										0.00	0	0
BTC193 On 07/02/2018 Spot Bond					0.00000	98.10053				0.00	0	0
Total BTC194 SPOT										0.00	0	0
Total For BTC194										0.00	0	0
BTC194 On 15/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			790,000,000,000,000.00	27,900,000,000	24,900,000,000	
Total BTC195 SPOT										10,000,000,000,000.00	27,900,000,000	24,900,000,000
Total For BTC195										10,000,000,000,000.00	27,900,000,000	24,900,000,000
BWZ18 On 27/03/2018 Spot Bond					0.00000	101.24129				0.00	400,000,000	200,000,000
Total BWZ18B SPOT										0.00	400,000,000	200,000,000
Total For BWZ18B										0.00	400,000,000	200,000,000
BWZ20 On 27/03/2020 Spot Bond					0.00000	101.28270				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond					0.00000	99.93148				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	100.17376				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	100.17844				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			15.52000	99.26987	15.52000	99.14698				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond					0.00000	102.36452				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			13.32000	101.53651	13.32000	101.42982				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL17 On 23/08/2019 Spot Bond					0.00000	102.78576				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			12.82000	99.93774	12.82000	99.83656				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond					0.00000	102.37427				0.00	200,000,000	100,000,000
Total CBL20 SPOT										0.00	200,000,000	100,000,000
Total For CBL20										0.00	200,000,000	100,000,000
CBL22 On 06/05/2020 Spot Bond			10.50000	96.07979	10.50000	95.99834				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond					0.00000	100.42407				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL23 SPOT									0.00	0	0
Total For CBL23									0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	100.40074			0.00	0	0
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0
CBL25 On 06/05/2019 Spot Bond					0.00000	100.26166			0.00	0	0
Total CBL25 SPOT									0.00	0	0
Total For CBL25									0.00	0	0
CBL26 On 06/05/2021 Spot Bond			10.80000	101.29526	10.80000	101.20699			0.00	0	0
Total CBL26 SPOT									0.00	0	0
Total For CBL26									0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	100.10000			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			11.27500	110.39062	11.27500	110.29142			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.70000	109.32876	10.70000	109.23539		6,928,902,700,000.00	647,561,000	723,780,500	
Total CCT02 SPOT								6,928,902,700,000.00	647,561,000	723,780,500	
Total For CCT02								6,928,902,700,000.00	647,561,000	723,780,500	
CCT03 On 15/03/2025 Spot Bond			11.05000	102.54237	11.05000	102.45102			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CCT04 On 17/07/2027 Spot Bond			10.78000	98.21468	10.78000	101.19824			0.00	0	0
Total CCT04 SPOT									0.00	0	0
Total For CCT04									0.00	0	0
CGR14 On 13/02/2018 Spot Bond					0.00000	100.77719			0.00	646,000,000	323,000,000
Total CGR14 SPOT									0.00	646,000,000	323,000,000
Total For CGR14									0.00	646,000,000	323,000,000
CGR14 On 25/11/2020 Spot Bond			10.00000	113.33880	10.00000	113.25000			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR19U SPOT										0.00	0	0
Total For CGR19U										0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	101.13750				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR23 On 08/02/2019 Spot Bond					0.00000	100.27340				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	101.61816				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond					0.00000	101.53847				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	99.71160				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CGR28 On 08/02/2018 Spot Bond					0.00000	100.21806				0.00	0	0
Total CGR28 SPOT										0.00	0	0
Total For CGR28										0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	100.28150				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR31 On 27/06/2018 Spot Bond					0.00000	101.22045				0.00	279,200,000	139,600,000
Total CGR31 SPOT										0.00	279,200,000	139,600,000
Total For CGR31										0.00	279,200,000	139,600,000
CGR32 On 21/07/2020 Spot Bond					0.00000	100.75075				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	101.67168				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	101.30223				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR34 SPOT										0.00	0	0
Total For CGR34										0.00	0	0
CGR35 On 28/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR35U SPOT										0.00	0	0
Total For CGR35U										0.00	0	0
CGR36 On 02/10/2018 Spot Bond					0.00000	101.10028				0.00	0	0
Total CGR36 SPOT										0.00	0	0
Total For CGR36										0.00	0	0
CIG04 On 30/06/2018 Spot Bond					0.00000	101.78322				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond					0.00000	102.35860				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond					0.00000	102.23735				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond					0.00000	103.83068				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CIG10 On 29/07/2019 Spot Bond					0.00000	100.50164				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	100.51454				0.00	0	0
Total CIG11 SPOT										0.00	0	0
Total For CIG11										0.00	0	0
CIG12 On 29/07/2021 Spot Bond					0.00000	100.53532				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	103.87909	10.11000	103.79560			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	141.05611	3.14000	140.93618			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			3.73000	3.73000	3.73000	137.33693			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	113.33900	10.00000	113.25000			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	113.33900	10.00000	113.25000			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	97.52927	13.50000	97.42546			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN243 On 24/02/2018 Spot Bond			9.35000	102.16264	9.35000	102.08607			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			9.75000	101.31842	9.75000	101.23851			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	113.33900	10.00000	113.25000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 20/12/2017 Spot Bond					0.00000	101.58544				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 20/12/2017 Spot Bond					0.00000	154.95526				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond					0.00000	101.61140				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond					0.00000	156.41166				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond					0.00000	154.57365				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond					0.00000	155.72905				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN305 On 14/11/2022 Spot Bond					0.00000	100.02212				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			11.65000	92.34347	11.65000	92.25685				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			12.17000	93.57957	12.17000	93.48799				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 20/03/2023 Spot Bond					0.00000	101.60902				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond					0.00000	100.02050				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	100.46390				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	100.49926	8.80500	100.42930				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	101.49098				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	101.51462				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	101.60578				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	101.63211				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	101.65325				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	133.74741				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	102.41509				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	101.71588				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	101.35377				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond					0.00000	100.70290				0.00	0	77,000,000
Total CLN345 SPOT										0.00	0	77,000,000
Total For CLN345										0.00	0	77,000,000
CLN345 On 28/10/2018 Spot Bond					0.00000	100.43370				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 30/04/2018 Spot Bond					0.00000	100.45719				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	101.31916				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			10.83000	100.48728	10.83000	100.39949				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	101.42542				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	100.32275				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			12.97000	102.18415	12.97000	102.07779				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond					0.00000	100.33449				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			13.00000	102.51009	13.00000	102.40489				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 06/08/2023 Spot Bond					0.00000	98.70784				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond					0.00000	100.57321				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond					0.00000	101.70018				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond					0.00000	101.40568				0.00	0	0

Contract 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 20/09/2023 Spot Bond					0.00000	101.43247				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond					0.00000	101.43266				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			10.20000	100.75245	10.20000	100.66942				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	97.80948				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	99.82055	10.98000	99.73217				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	101.82079	11.00000	101.73048				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	101.58974				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			12.76000	98.74536	12.76000	98.64419				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	101.72830				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond					0.00000	101.43233				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	100.60551				0.00	0	128,000,000
Total CLN387 SPOT										0.00	0	128,000,000
Total For CLN387										0.00	0	128,000,000
CLN387 On 20/09/2019 Spot Bond					0.00000	101.51925				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN393 On 20/12/2019 Spot Bond					0.00000	104.90803				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN394 On 20/09/2022 Spot Bond					0.00000	101.44035				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN395 On 02/03/2018 Spot Bond					0.00000	101.75198				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN396 On 20/03/2020 Spot Bond					0.00000	101.55082				0.00	0	500,000,000
Total CLN396 SPOT										0.00	0	500,000,000
Total For CLN396										0.00	0	500,000,000
CLN397 On 20/06/2020 Spot Bond					0.00000	102.37362				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	100.01790				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond					0.00000	100.01750				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	101.44023				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN404 On 21/02/2018 Spot Bond					0.00000	99.88473				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	99.58016				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond					0.00000	101.44810				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond					0.00000	100.86801				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	101.58981				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	101.59768				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	100.87204				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	103.33914				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond					0.00000	101.65275				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond					0.00000	100.92441				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 On 20/09/2020 Spot Bond			4.00000	100.66961	4.00000	115.66632				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN418 On 23/09/2020 Spot Bond					0.00000	101.48413				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond					0.00000	101.73143				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN420 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	49.37452				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN421 On 20/12/2020 Spot Bond					0.00000	101.74716				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN422 On 26/01/2021 Spot Bond					0.00000	100.74917				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond					0.00000	110.54730				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond					0.00000	106.51000				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond					0.00000	107.56110				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond					0.00000	104.30108				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond					0.00000	107.33250				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2018 Spot Bond					0.00000	103.43952				0.00	0	70,000,000
Total CLN427 SPOT										0.00	0	70,000,000
Total For CLN427										0.00	0	70,000,000
CLN427 On 20/12/2020 Spot Bond					0.00000	102.06135				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	118.72054				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	116.14307				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	115.25712				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	121.52148				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	119.54812				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	101.58198				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	101.51114				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	100.36848				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	120.69164				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 20/03/2021 Spot Bond					0.00000	102.84399				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN441 On 23/05/2021 Spot Bond					0.00000	99.84621				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN444 On 24/05/2021 Spot Bond			10.45000	102.45492	10.45000	102.36987				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 31/01/2022 Spot Bond			4.43000	139.24853	4.43000	139.18530				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			6.38000	100.62374	6.38000	100.56250				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.02000	102.96909	6.02000	102.90933				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 04/05/2021 Spot Bond					0.00000	99.82245				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN455 On 20/12/2021 Spot Bond					0.00000	101.78194				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN456 SPOT									0.00	0	0
Total For CLN456									0.00	0	0
CLN457 On 17/11/2021 Spot Bond					0.00000	99.99982			0.00	0	0
Total CLN457 SPOT									0.00	0	0
Total For CLN457									0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	102.06797			0.00	0	0
Total CLN458 SPOT									0.00	0	0
Total For CLN458									0.00	0	0
CLN460 On 29/11/2021 Spot Bond					0.00000	102.04612			0.00	0	0
Total CLN460 SPOT									0.00	0	0
Total For CLN460									0.00	0	0
CLN461 On 15/02/2022 Spot Bond					0.00000	100.05271			0.00	0	0
Total CLN461 SPOT									0.00	0	0
Total For CLN461									0.00	0	0
CLN462 On 16/02/2022 Spot Bond			11.37000	101.79121	11.37000	101.69949			0.00	0	0
Total CLN462 SPOT									0.00	0	0
Total For CLN462									0.00	0	0
CLN463 On 23/02/2018 Spot Bond					0.00000	99.86355			0.00	0	503,000,000
Total CLN463 SPOT									0.00	0	503,000,000
Total For CLN463									0.00	0	503,000,000
CLN464 On 13/03/2022 Spot Bond			10.58000	100.04534	10.58000	99.95989		139,656,000,000.00		13,200,000	3,300,000
Total CLN464 SPOT								139,656,000,000.00		13,200,000	3,300,000
Total For CLN464								139,656,000,000.00		13,200,000	3,300,000
CLN465 On 14/03/2020 Spot Bond					0.00000	101.54253			0.00	0	0
Total CLN465 SPOT									0.00	0	0
Total For CLN465									0.00	0	0
CLN466 On 21/02/2024 Spot Bond					0.00000	99.90126			0.00	0	0
Total CLN466 SPOT									0.00	0	0
Total For CLN466									0.00	0	0
CLN467 On 27/03/2020 Spot Bond					0.00000	101.19966			0.00	0	0
Total CLN467 SPOT									0.00	0	0
Total For CLN467									0.00	0	0
CLN468 On 28/03/2020 Spot Bond					0.00000	101.21665			0.00	0	0
Total CLN468 SPOT									0.00	0	0
Total For CLN468									0.00	0	0
CLN469 On 28/03/2022 Spot Bond					0.00000	101.27107			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN47(On 07/05/2018 Spot Bond					0.00000	100.23193				0.00	0	0
Total CLN470 SPOT										0.00	0	0
Total For CLN470										0.00	0	0
CLN47(On 17/05/2019 Spot Bond					0.00000	100.00007				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN47(On 19/11/2022 Spot Bond					0.00000	99.92084				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN47(On 05/10/2022 Spot Bond					0.00000	101.12699				0.00	0	0
Total CLN473 SPOT										0.00	0	0
Total For CLN473										0.00	0	0
CLN47(On 05/10/2022 Spot Bond			10.78000	10.78000	10.78000	98.10248				0.00	0	0
Total CLN474 SPOT										0.00	0	0
Total For CLN474										0.00	0	0
CLN47(On 23/06/2021 Spot Bond					0.00000	102.41637				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN47(On 20/09/2020 Spot Bond					0.00000	101.59768				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN47(On 29/11/2021 Spot Bond			100.00000	12.62639	100.00000	17.08175				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN47(On 05/10/2022 Spot Bond			10.63500	98.10155	10.63500	96.40128				0.00	0	0
Total CLN478 SPOT										0.00	0	0
Total For CLN478										0.00	0	0
CLN47(On 05/10/2022 Spot Bond					0.00000	101.10955				0.00	0	0
Total CLN479 SPOT										0.00	0	0
Total For CLN479										0.00	0	0
CLN48(On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN48(On 07/06/2022 Spot Bond					0.00000	102.40671				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN481 On 20/05/2021 Spot Bond					0.00000	99.92662				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	100.80665				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond					0.00000	102.37952				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN484 On 02/12/2021 Spot Bond			10.30000	102.35944	10.30000	102.25599				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond					0.00000	102.22543				0.00	0	14,390,000,000
Total CLN486 SPOT										0.00	0	14,390,000,000
Total For CLN486										0.00	0	14,390,000,000
CLN486 On 07/12/2021 Spot Bond			13.26000	103.63109	13.26000	103.31627				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN487 On 28/07/2022 Spot Bond			10.06000	97.71955	10.06000	99.41763				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond					0.00000	101.20310				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN489 On 28/03/2022 Spot Bond					0.00000	101.26429				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 07/12/2017 Spot Bond					0.00000	101.22542				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN491 On 30/09/2019 Spot Bond					0.00000	101.22518				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	101.59634				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 07/12/2017 Spot Bond			12.80000	105.32211	12.80000	101.75507				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	101.87805				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			11.06000	104.59241	11.06000	97.38163				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	101.94667				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	101.57858				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	99.92899				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	100.84976				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	100.83019				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	100.86039				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 20/12/2022 Spot Bond					0.00000	100.81198				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	100.67654				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	100.55367				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 30/04/2019 Spot Bond					0.00000	100.40508				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	100.41150				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	100.18149				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN508 On 18/04/2028 Spot Bond					0.00000	202.06255				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 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
CLN61 On 18/04/2028 Spot Bond			9.85500	89.58423	9.85500	89.51323				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN81 On 28/04/2028 Spot Bond			9.47000	9.47000	9.47000	170.95306				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN88 On 02/03/2028 Spot Bond			9.47000	9.47000	9.47000	171.61257				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLN89 On 20/03/2018 Spot Bond					0.00000	101.33967				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF11 On 20/06/2019 Spot Bond					0.00000	101.40112				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond					0.00000	101.76026				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF13 On 20/09/2019 Spot Bond					0.00000	101.40105				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF14 On 20/06/2020 Spot Bond					0.00000	101.45598			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF15 On 17/08/2021 Spot Bond					0.00000	99.99990			0.00	0	0
Total CLNF16 SPOT									0.00	0	0
Total For CLNF16									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.52000	104.37269	8.52000	104.30132		16,017,651,120,000.00	1,880,006,000	8,796,839,000	
Total COJ04 SPOT								16,017,651,120,000.00	1,880,006,000	8,796,839,000	
Total For COJ04								16,017,651,120,000.00	1,880,006,000	8,796,839,000	
COJ05 On 05/06/2023 Spot Bond			9.94500	115.04379	9.94500	114.95231		2,334,409,740,000.00	234,732,000	1,117,366,000	
Total COJ05 SPOT								2,334,409,740,000.00	234,732,000	1,117,366,000	
Total For COJ05								2,334,409,740,000.00	234,732,000	1,117,366,000	
COJ07 On 23/03/2021 Spot Bond			10.41000	102.71923	10.41000	102.63287		0.00	0	0	
Total COJ07 SPOT								0.00	0	0	
Total For COJ07								0.00	0	0	
COJ08 On 22/06/2026 Spot Bond			11.05000	106.91343	11.05000	106.81922		0.00	0	0	
Total COJ08 SPOT								0.00	0	0	
Total For COJ08								0.00	0	0	
COJG0 On 09/06/2024 Spot Bond			10.72000	102.05309	10.72000	101.96578		0.00	0	0	
Total COJG01 SPOT								0.00	0	0	
Total For COJG01								0.00	0	0	
COT01 On 03/04/2023 Spot Bond			10.89500	94.06446	10.89500	93.98225		0.00	0	0	
Total COT01 SPOT								0.00	0	0	
Total For COT01								0.00	0	0	
COT02 On 03/04/2028 Spot Bond			12.18000	89.83094	12.18000	89.74344		0.00	0	100,000,000	
Total COT02 SPOT								0.00	0	100,000,000	
Total For COT02								0.00	0	100,000,000	
COT03 On 05/06/2028 Spot Bond			12.20000	88.31820	12.20000	88.23252		0.00	0	0	
Total COT03 SPOT								0.00	0	0	
Total For COT03								0.00	0	0	
CPV01 On 30/06/2029 Spot Bond			12.53500	94.98427	12.53500	97.50063		0.00	0	0	
Total CPV01 SPOT								0.00	0	0	
Total For CPV01								0.00	0	0	
CS001 On 31/03/2018 Spot Bond					0.00000	101.11894		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CS001 SPOT										0.00	0	0
Total For CS001										0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	101.42901				0.00	0	0
Total CS002 SPOT										0.00	0	0
Total For CS002										0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	99.01213				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 04/12/2017 Spot Bond					0.00000	101.67260				0.00	0	0
Total DENG72 SPOT										0.00	0	0
Total For DENG72										0.00	0	0
DENG7 On 21/09/2018 Spot Bond					0.00000	101.30741				0.00	0	0
Total DENG73 SPOT										0.00	0	0
Total For DENG73										0.00	0	0
DENG7 On 28/09/2018 Spot Bond					0.00000	101.14627				0.00	0	0
Total DENG74 SPOT										0.00	0	0
Total For DENG74										0.00	0	0
DOL00: On 20/09/2018 Spot Bond					0.00000	101.83404				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	100.90238				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	74.37491				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL01: On 20/12/2021 Spot Bond					0.00000	102.69635			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.97000	101.03906	9.97000	100.95851			0.00	0	30,000,000
Total DV2021 SPOT									0.00	0	30,000,000
Total For DV2021									0.00	0	30,000,000
DV22 On 07/02/2020 Spot Bond			9.25000	103.06253	9.25000	102.98658		47,627,796,750,000.00	5,148,951,000	2,097,754,500	
Total DV22 SPOT								17,627,796,750,000.00	5,148,951,000	2,097,754,500	
Total For DV22								17,627,796,750,000.00	5,148,951,000	2,097,754,500	
DV22/R On 07/02/2020 Spot Bond			100.00000	26.93880	100.00000	26.76130			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			10.01000	102.23927	10.01000	102.15789		22,060,442,404,000.00	2,203,840,400	1,315,915,500	
Total DV23 SPOT								22,060,442,404,000.00	2,203,840,400	1,315,915,500	
Total For DV23								22,060,442,404,000.00	2,203,840,400	1,315,915,500	
DV23/R On 27/02/2023 Spot Bond			100.00000	13.31481	100.00000	13.22708			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	13.31481	100.00000	13.22708			0.00	0	0
Total DV23/R2023 SPOT									0.00	0	0
Total For DV23/R2023									0.00	0	0
DV24 On 18/02/2024 Spot Bond			10.43000	99.10972	10.43000	99.02760		4,172,000,000.00	400,000	20,100,000	
Total DV24 SPOT								4,172,000,000.00	400,000	20,100,000	
Total For DV24								4,172,000,000.00	400,000	20,100,000	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.44652	9.69000	102.36752			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.44652	9.69000	102.36752			0.00	0	0
Total DV24/R2023 SPOT									0.00	0	0
Total For DV24/R2023									0.00	0	0
DV29 On 18/02/2029 Spot Bond			11.78500	92.19117	11.78500	92.10514			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	102.54881	10.10000	102.46646			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.54881	10.10000	102.46646			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC02: On 19/02/2018 Spot Bond					0.00000	99.98874			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVC028 SPOT										0.00	0	0
Total For DVC028										0.00	0	0
DVC028 On 29/08/2018 Spot Bond					0.00000	101.75122				0.00	0	0
Total DVC029 SPOT										0.00	0	0
Total For DVC029										0.00	0	0
DVC029 On 23/10/2018 Spot Bond					0.00000	100.54099				0.00	0	0
Total DVC030 SPOT										0.00	0	0
Total For DVC030										0.00	0	0
DVC030 On 29/11/2017 Spot Bond					0.00000	101.77305				0.00	0	0
Total DVC26 SPOT										0.00	0	0
Total For DVC26										0.00	0	0
DVC26 On 30/03/2018 Spot Bond					0.00000	101.15389				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
DVF18 On 31/05/2019 Spot Bond					0.00000	102.14915				0.00	0	30,000,000
Total DVF19 SPOT										0.00	0	30,000,000
Total For DVF19										0.00	0	30,000,000
DVF19 On 29/11/2019 Spot Bond					0.00000	101.87141				0.00	0	10,000,000
Total DVF20 SPOT										0.00	0	10,000,000
Total For DVF20										0.00	0	10,000,000
DVF20 On 28/03/2020 Spot Bond					0.00000	101.14208				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20B On 31/08/2020 Spot Bond					0.00000	101.83929				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20C On 23/10/2020 Spot Bond					0.00000	100.57063				0.00	0	10,000,000
Total DVF20D SPOT										0.00	0	10,000,000
Total For DVF20D										0.00	0	10,000,000
DVF20D On 29/11/2021 Spot Bond					0.00000	101.94126				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF21 On 28/03/2022 Spot Bond					0.00000	101.28947				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	101.90414				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22(On 24/10/2022 Spot Bond					0.00000	100.58674				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	100.60693				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			9.05000	114.48304	9.05000	114.40046				0.00	0	369,087,800
Total E170 SPOT										0.00	0	369,087,800
Total For E170										0.00	0	369,087,800
E170/R On 01/08/2020 Spot Bond			100.00000	26.93935	100.00000	26.76185				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			9.76000	101.53620	9.76000	101.45604				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			10.01000	100.88359	10.01000	100.80196				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			10.37000	99.90112	10.37000	99.81745				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			3.81000	102.37243	3.81000	102.33050				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			3.50000	96.65366	3.50000	96.61697				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	116.80111	2.25000	116.76850				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			3.43000	125.04783	3.32000	126.24768				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			3.33000	113.02327	3.33000	112.98173				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EL29 SPOT									0.00	0	0
Total For EL29									0.00	0	0
EL30 On 29/07/2030 Spot Bond			3.35000	112.57855	3.35000	112.53717			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			3.45500	103.68084	3.45500	103.64169			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			3.47000	97.82371	3.47000	97.78680			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	116.80111	2.25000	116.76850			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			10.00000	104.56155	10.00000	104.47841		502,000,000,000.00	50,200,000	25,100,000	
Total EMM01 SPOT								502,000,000,000.00	50,200,000	25,100,000	
Total For EMM01								502,000,000,000.00	50,200,000	25,100,000	
EMM02 On 11/03/2021 Spot Bond			10.08000	103.80429	10.08000	103.71973		1,340,640,000,000.00	133,000,000	66,500,000	
Total EMM02 SPOT								1,340,640,000,000.00	133,000,000	66,500,000	
Total For EMM02								1,340,640,000,000.00	133,000,000	66,500,000	
EMM03 On 04/05/2024 Spot Bond			11.25000	95.02868	11.25000	94.94252		0.00	0	0	
Total EMM03 SPOT								0.00	0	0	
Total For EMM03								0.00	0	0	
EMM04 On 16/05/2028 Spot Bond			11.58500	11.58500	11.58500	91.09412		0.00	0	0	
Total EMM04 SPOT								0.00	0	0	
Total For EMM04								0.00	0	0	
EMM05 On 17/04/2029 Spot Bond			11.83500	11.83500	11.83500	96.35581		0.00	0	1,999,999,800	
Total EMM05 SPOT								0.00	0	1,999,999,800	
Total For EMM05								0.00	0	1,999,999,800	
EMM06 On 23/06/2025 Spot Bond			11.35000	98.68083	11.35000	100.95657		5,415,312,000,000.00	477,120,000	238,560,000	
Total EMM06 SPOT								5,415,312,000,000.00	477,120,000	238,560,000	
Total For EMM06								5,415,312,000,000.00	477,120,000	238,560,000	
EMM07 On 10/07/2027 Spot Bond			11.20000	99.82563	11.20000	101.30841		0.00	0	0	
Total EMM07 SPOT								0.00	0	0	
Total For EMM07								0.00	0	0	
EMM07 On 17/07/2032 Spot Bond			11.84000	98.44248	11.84000	90.57929		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
EPF002 On 28/05/2018 Spot Bond					0.00000	101.92755				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF006 On 19/08/2018 Spot Bond					0.00000	100.08646				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	101.77198				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	102.02451				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF009 On 30/03/2018 Spot Bond					0.00000	101.05037				0.00	0	0
Total EPF009 SPOT										0.00	0	0
Total For EPF009										0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	100.56680				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	102.20237				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	100.27284				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPF03U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF03U SPOT										0.00	0	0
Total For EPF03U										0.00	0	0
EPFC3U On 02/03/2018 Spot Bond					0.00000	101.67113				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC30 SPOT										0.00	0	0
Total For EPFC30										0.00	0	0
EPFC3:On 06/03/2018 Spot Bond					0.00000	101.55342				0.00	0	0
Total EPFC33 SPOT										0.00	0	0
Total For EPFC33										0.00	0	0
EPFC3:On 06/09/2018 Spot Bond					0.00000	101.62843				0.00	0	0
Total EPFC34 SPOT										0.00	0	0
Total For EPFC34										0.00	0	0
EPFC3:On 03/05/2018 Spot Bond					0.00000	100.29415				0.00	0	0
Total EPFC35 SPOT										0.00	0	0
Total For EPFC35										0.00	0	0
EPFC3:On 06/11/2018 Spot Bond					0.00000	100.25076				0.00	0	0
Total EPFC36 SPOT										0.00	0	0
Total For EPFC36										0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	98.30744				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			12.82000	99.43788	12.82000	99.33811				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08:On 04/10/2018 Spot Bond					0.00000	100.17351				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS08:On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
EQS08:On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	100.50164				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B On 17/08/2019 Spot Bond					0.00000	99.99983			0.00	0	0
Total ERS3B4 SPOT									0.00	0	0
Total For ERS3B4									0.00	0	0
ERS3B On 17/05/2019 Spot Bond					0.00000	100.00000			0.00	0	0
Total ERS3B5 SPOT									0.00	0	0
Total For ERS3B5									0.00	0	0
ERS3C On 17/08/2019 Spot Bond					0.00000	99.99977			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERS3C On 17/05/2019 Spot Bond					0.00000	100.00000			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	113.33900	10.00000	113.25000			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	99.92119			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA2 On 17/08/2018 Spot Bond					0.00000	100.21536			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	99.61669			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2 On 17/05/2019 Spot Bond					0.00000	100.34686			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	99.99984			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	99.99993			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	99.99992			0.00	0	0
Total ERSA25 SPOT									0.00	0	0
Total For ERSA25									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18 On 20/04/2018 Spot Bond			8.74000	100.97406	8.74000	100.90410			172,947,120,000.00	19,788,000	56,019,894,000
Total ES18 SPOT									172,947,120,000.00	19,788,000	56,019,894,000
Total For ES18									172,947,120,000.00	19,788,000	56,019,894,000
ES18/R On 20/04/2018 Spot Bond			9.25000	100.76887	9.25000	100.69513			0.00	0	0
Total ES18/R204 SPOT									0.00	0	0
Total For ES18/R204									0.00	0	0
ES23 On 25/01/2023 Spot Bond			9.80000	103.97641	9.80000	103.89534			7,341,825,820,000.00	749,165,900	2,317,041,600
Total ES23 SPOT									7,341,825,820,000.00	749,165,900	2,317,041,600
Total For ES23									7,341,825,820,000.00	749,165,900	2,317,041,600
ES23/R On 25/01/2023 Spot Bond			10.00000	103.17840	10.00000	103.09635			0.00	0	0
Total ES23/R2023 SPOT									0.00	0	0
Total For ES23/R2023									0.00	0	0
ES26 On 02/04/2026 Spot Bond			10.63000	85.88037	10.63000	85.80709			19,839,880,898,000.00	1,866,404,600	14,319,643,300
Total ES26 SPOT									19,839,880,898,000.00	1,866,404,600	14,319,643,300
Total For ES26									19,839,880,898,000.00	1,866,404,600	14,319,643,300
ES26/R On 02/04/2026 Spot Bond			7.85000	101.04191	7.85000	100.97781			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			11.37500	73.19753	11.40500	72.96043			24,220,143,675,000.00	2,129,243,400	56,324,621,700
Total ES33 SPOT									24,220,143,675,000.00	2,129,243,400	56,324,621,700
Total For ES33									24,220,143,675,000.00	2,129,243,400	56,324,621,700
ES33/R On 15/09/2033 Spot Bond			7.50000	101.35143	7.50000	101.28961			0.00	0	0
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			11.63000	75.38019	11.63000	75.31000			766,177,552,420,000.00	151,863,934,000	57,421,967,000
Total ES42 SPOT									766,177,552,420,000.00	151,863,934,000	57,421,967,000
Total For ES42									766,177,552,420,000.00	151,863,934,000	57,421,967,000
ES42/R On 25/04/2042 Spot Bond			8.50000	100.59637	8.50000	100.52738			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
EXX02 On 19/05/2019 Spot Bond					0.00000	98.62140			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	101.40898			0.00	0	10,000,000
Total FBJ20Z SPOT									0.00	0	10,000,000
Total For FBJ20Z									0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.45605			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF01U SPOT									0.00	0	0
Total For FIF01U									0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF02U SPOT									0.00	0	0
Total For FIF02U									0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF03U SPOT									0.00	0	0
Total For FIF03U									0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF04U SPOT									0.00	0	0
Total For FIF04U									0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF05U SPOT									0.00	0	0
Total For FIF05U									0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF06U SPOT									0.00	0	0
Total For FIF06U									0.00	0	0
FIFB04 On 21/11/2017 Spot Bond					0.00000	99.90951			0.00	0	0
Total FIFB04 SPOT									0.00	0	0
Total For FIFB04									0.00	0	0
FIFB07 On 27/11/2017 Spot Bond					0.00000	99.77391			0.00	0	0
Total FIFB07 SPOT									0.00	0	0
Total For FIFB07									0.00	0	0
FIFB08 On 31/05/2019 Spot Bond					0.00000	101.90847			0.00	0	0
Total FIFB08 SPOT									0.00	0	0
Total For FIFB08									0.00	0	0
FIFB09 On 27/06/2019 Spot Bond					0.00000	101.23983			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	102.20006			0.00	0	0
Total FIFB10 SPOT									0.00	0	0
Total For FIFB10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFB11 On 07/02/2020 Spot Bond					0.00000	100.24385				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.09673				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.24007				0.00	0	0
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB05 On 21/12/2018 Spot Bond			9.27000	102.73885	9.27000	102.66256			2,189,574,000,000.00		236,200,000	753,100,000
Total FRB05 SPOT									2,189,574,000,000.00		236,200,000	753,100,000
Total For FRB05									2,189,574,000,000.00		236,200,000	753,100,000
FRB11 On 11/12/2017 Spot Bond					0.00000	101.93870				0.00	0	0
Total FRB11 SPOT										0.00	0	0
Total For FRB11										0.00	0	0
FRB12 On 02/06/2019 Spot Bond					0.00000	102.24864				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	100.71992				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2021 Spot Bond			11.40000	11.40000	11.40000	100.59221				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2020 Spot Bond					0.00000	104.84663				0.00	1,840,000,000	10,632,000,000
Total FRB15 SPOT										0.00	1,840,000,000	10,632,000,000
Total For FRB15										0.00	1,840,000,000	10,632,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB16 On 08/07/2020 Spot Bond					0.00000	103.65220			0.00	648,000,000	334,000,000
Total FRB16 SPOT									0.00	648,000,000	334,000,000
Total For FRB16									0.00	648,000,000	334,000,000
FRB17 On 08/01/2022 Spot Bond					0.00000	101.30138			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	104.46472			0.00	220,000,000	140,000,000
Total FRB18 SPOT									0.00	220,000,000	140,000,000
Total For FRB18									0.00	220,000,000	140,000,000
FRB19 On 14/04/2021 Spot Bond			12.10000	101.89216	12.10000	101.79356			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	102.37428			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	102.54261			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	102.29513			0.00	220,000,000	110,000,000
Total FRB22 SPOT									0.00	220,000,000	110,000,000
Total For FRB22									0.00	220,000,000	110,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	101.62578			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			9.42000	107.56661	9.42000	107.48548		4,615,800,000,000.00		490,000,000	490,000,000
Total FRBC21 SPOT								4,615,800,000,000.00		490,000,000	490,000,000
Total For FRBC21								4,615,800,000,000.00		490,000,000	490,000,000
FRBC2: On 21/12/2018 Spot Bond					0.00000	103.26814			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.28000	145.59831	3.28000	145.54559			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI23 On 07/12/2023 Spot Bond			3.42000	3.42000	3.42000	285.22959			30,096,000,000,000.00	8,800,000,000	7,620,000,000
Total FRBI23 SPOT									10,096,000,000,000.00	8,800,000,000	7,620,000,000
Total For FRBI23									10,096,000,000,000.00	8,800,000,000	7,620,000,000
FRBI25 On 31/01/2025 Spot Bond			3.68300	3.68300	3.68300	119.74377			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			4.00000	4.00000	4.00000	161.81647			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			4.07000	4.07000	4.07000	81.10997			0.00	0	0
Total FRBI29 SPOT									0.00	0	0
Total For FRBI29									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.20000	4.20000	4.20000	197.14808			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			4.47000	86.32854	4.47000	86.28874			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			4.62000	86.16730	4.62000	86.61200			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			9.28000	9.28000	9.28000	76.32077			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			10.58000	10.58000	10.58000	49.67743			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			10.61000	10.61000	10.61000	48.99322			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC06U On 31/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC06U SPOT									0.00	0	0
Total For FRC06U									0.00	0	0
FRC107 On 03/06/2021 Spot Bond					0.00000	102.29474			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC15: On 20/12/2017 Spot Bond					0.00000	101.57757				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond					0.00000	101.45310				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond					0.00000	101.49565				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond					0.00000	101.91273				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond					0.00000	101.47201				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 20/03/2018 Spot Bond					0.00000	101.39646				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond					0.00000	101.39804				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond					0.00000	101.96817				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond					0.00000	101.43203				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			4.47500	4.47500	4.47500	113.71227				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond					0.00000	101.51147				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond					0.00000	101.50297				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC17: On 21/02/2018 Spot Bond					0.00000	99.47056				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 20/06/2018 Spot Bond					0.00000	101.51147				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond					0.00000	101.43258				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond					0.00000	101.40263				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	99.82190				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	101.61656				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	104.63443				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 20/12/2018 Spot Bond					0.00000	104.19211				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	101.83254				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2019 Spot Bond					0.00000	101.47719				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	101.49580				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 02/04/2019 Spot Bond					0.00000	101.12775				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC19: On 25/11/2020 Spot Bond			10.00000	113.33900	10.00000	113.25000			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	101.57104			0.00	0	0
Total FRC195 SPOT									0.00	0	0
Total For FRC195									0.00	0	0
FRC20: On 20/06/2019 Spot Bond					0.00000	101.89457			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	103.45594			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	101.54291			0.00	0	0
Total FRC210 SPOT									0.00	0	0
Total For FRC210									0.00	0	0
FRC21: On 07/05/2020 Spot Bond					0.00000	100.24933			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC21: On 07/11/2019 Spot Bond					0.00000	100.24929			0.00	0	0
Total FRC215 SPOT									0.00	0	0
Total For FRC215									0.00	0	0
FRC21: On 04/11/2019 Spot Bond					0.00000	100.27689			0.00	0	0
Total FRC219 SPOT									0.00	0	0
Total For FRC219									0.00	0	0
FRC22: On 31/01/2022 Spot Bond			3.84000	142.46494	3.84000	142.40697			0.00	0	0
Total FRC221 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC221										0.00	0	0
FRC22: On 20/05/2020 Spot Bond					0.00000	99.92982				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC23: On 25/06/2018 Spot Bond					0.00000	101.23009				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			4.70000	137.80494	4.70000	137.73941				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond					0.00000	102.21353				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	103.91617				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	113.05652				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	104.40644				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	113.84217				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	113.22934				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	103.73925				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	103.43185				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	101.54297				0.00	0	0
Total FRC243 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC243										0.00	0	0
FRC24 On 08/02/2020 Spot Bond					0.00000	104.94644				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	101.52762				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	101.22719				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24 On 08/02/2020 Spot Bond					0.00000	103.95703				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24 On 08/02/2020 Spot Bond					0.00000	95.03960				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	111.64364				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25 On 19/10/2020 Spot Bond					0.00000	93.59518				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25 On 13/02/2022 Spot Bond					0.00000	100.11341				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25 On 14/03/2022 Spot Bond					0.00000	101.59494				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25 On 27/03/2020 Spot Bond					0.00000	101.19274				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25 On 05/10/2022 Spot Bond					0.00000	101.10374				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25 On 17/07/2027 Spot Bond					0.00000	100.78862				0.00	0	0
Total FRC256 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC256										0.00	0	0
FRC25 On 27/03/2020 Spot Bond					0.00000	101.17889				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC25 On 08/05/2020 Spot Bond					0.00000	100.22540				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC25 On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	100.33111				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	100.98877	3.45500	100.48265				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	100.67221				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	100.68527				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC26 On 15/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		250,000,000,000,000.00		2,500,000,000	2,500,000,000	
Total FRC263 SPOT								50,000,000,000,000.00		2,500,000,000	2,500,000,000	
Total For FRC263								50,000,000,000,000.00		2,500,000,000	2,500,000,000	
FRC66 On 31/01/2022 Spot Bond			4.36000	4.36000	4.36000	139.56305				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.42000	4.42000	4.42000	139.23919				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			4.40000	4.40000	4.40000	139.34705				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD01 On 31/10/2020 Spot Bond					0.00000	100.54111				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRD01U									0.00	0	0
FRD15I On 31/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD15U SPOT									0.00	0	0
Total For FRD15U									0.00	0	0
FRD17I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD17U SPOT									0.00	0	0
Total For FRD17U									0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.31000	83.10333	4.31000	83.12543			0.00	0	0
Total FRI33 SPOT									0.00	0	0
Total For FRI33									0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.31000	97.22333	4.31000	97.18013			0.00	0	0
Total FRI38 SPOT									0.00	0	0
Total For FRI38									0.00	0	0
FRJ18 On 21/02/2018 Spot Bond					0.00000	100.26022			0.00	0	10,000,000
Total FRJ18 SPOT									0.00	0	10,000,000
Total For FRJ18									0.00	0	10,000,000
FRJ19 On 04/04/2019 Spot Bond					0.00000	101.32246			0.00	0	10,000,000
Total FRJ19 SPOT									0.00	0	10,000,000
Total For FRJ19									0.00	0	10,000,000
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.02473			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	101.27010			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	102.52957			0.00	0	423,500,000
Total FRJ22 SPOT									0.00	0	423,500,000
Total For FRJ22									0.00	0	423,500,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.59221			0.00	1,000,000,000	500,000,000
Total FRJ25 SPOT									0.00	1,000,000,000	500,000,000
Total For FRJ25									0.00	1,000,000,000	500,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	100.89387			0.00	0	0
Total FRJ27 SPOT									0.00	0	0
Total For FRJ27									0.00	0	0
FRS01I On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS01U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS01U										0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS10 On 15/01/2024 Spot Bond			2.95800	2.95800	2.95800	101.65469				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			3.33000	3.33000	3.33000	112.89047				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 23/01/2024 Spot Bond					0.00000	100.56789				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10 On 23/01/2024 Spot Bond					0.00000	100.56789				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			3.47000	101.78709	3.47000	110.46675				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10 On 07/12/2033 Spot Bond			3.50000	214.39863	3.50000	214.31690				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			4.42500	95.56024	4.42500	95.51690				0.00	0	71,000,000
Total FRS110 SPOT										0.00	0	71,000,000
Total For FRS110										0.00	0	71,000,000
FRS11 On 07/12/2033 Spot Bond			3.53000	3.53000	3.53000	213.54406				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS11 On 29/04/2019 Spot Bond					0.00000	100.53063				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS11 On 31/01/2025 Spot Bond			3.73000	119.42346	3.73000	119.37592				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			3.63500	107.73250	3.63500	107.69044				0.00	0	0
Total FRS115 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			4.00000	101.88664	4.00000	101.84389				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			3.65000	116.66271	3.65000	210.48688				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.70000	209.31215	3.70000	209.22901				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			3.26000	107.82088	3.26000	107.78201				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			3.73000	208.56209	3.73000	208.47872				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			4.54500	93.86206	4.54500	93.81860				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			3.96500	162.38657	3.96500	162.31831				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			4.36000	84.23424	4.36000	96.45264				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			3.94000	103.41173	3.94000	162.67786				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 11/02/2018 Spot Bond			100.00000	88.35770	100.00000	87.76995				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS130 On 31/03/2028 Spot Bond			4.00000	161.88498	4.00000	161.81647				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			4.24000	196.30602	4.24000	196.21950				0.00	0	0
Total FRS132 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS132										0.00	0	0
FRS13: On 24/03/2020 Spot Bond					0.00000	101.57706				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			4.29000	84.83351	4.29000	97.47300				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			4.54500	4.54500	4.54500	93.81860				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			4.07000	100.81011	4.07000	100.76724				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS13: On 31/03/2028 Spot Bond			3.81000	164.62951	3.81000	164.56238				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS13: On 07/12/2033 Spot Bond			4.01000	201.71938	4.01000	201.63420				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			3.94000	162.74595	3.94000	162.67786				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			3.94000	162.74595	3.94000	162.67786				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.23000	95.85386	4.23000	158.56267				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS14: On 31/01/2025 Spot Bond			4.03000	117.10722	4.03000	117.05780				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS14: On 31/01/2022 Spot Bond			3.54000	144.13363	3.54000	144.07845				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.29000	157.79677	4.29000	157.72628				0.00	0	0
Total FRS149 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS149										0.00	0	0
FRS15 On 31/03/2028 Spot Bond			4.33000	157.24225	4.33000	157.17152				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS15 On 31/01/2025 Spot Bond			4.00000	117.33655	4.00000	117.28731				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS15 On 31/03/2028 Spot Bond			4.30000	157.65791	4.30000	157.58739				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS15 On 31/03/2028 Spot Bond			4.34000	4.34000	4.34000	157.03318				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS15 On 19/05/2019 Spot Bond					0.00000	114.78161				0.00	0	0
Total FRS157 SPOT										0.00	0	0
Total For FRS157										0.00	0	0
FRS15 On 20/06/2022 Spot Bond					0.00000	93.08385				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS15 On 06/06/2023 Spot Bond					0.00000	95.42703				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS16 On 06/06/2024 Spot Bond					0.00000	97.04462				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS16 On 06/06/2025 Spot Bond					0.00000	97.40661				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS16 On 20/06/2022 Spot Bond					0.00000	75.73646				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS16 On 06/06/2023 Spot Bond					0.00000	78.21852				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS16 On 06/06/2024 Spot Bond					0.00000	82.16345				0.00	0	0
Total FRS164 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS164										0.00	0	0
FRS164 On 06/06/2025 Spot Bond					0.00000	83.66712				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	54.77724				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	65.92611				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	63.68516				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	57.04888				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	83.42171				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	100.76503				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	100.81251				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
FRS36 On 07/12/2023 Spot Bond			3.13000	3.13000	3.13000	289.47105				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			3.02000	3.02000	3.02000	291.09975				0.00	0	3,529,000,000
Total FRS37 SPOT										0.00	0	3,529,000,000

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 FRS37									0.00	0	3,529,000,000
FRS43 On 07/12/2023 Spot Bond			3.74000	3.74000	3.74000	280.63613			0.00	0	0
Total FRS43 SPOT									0.00	0	0
Total For FRS43									0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.50000	3.50000	3.50000	144.30303			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	100.50501			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0
FRS51 On 31/01/2022 Spot Bond			3.03000	147.02305	3.03000	146.97277			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	100.27080			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			3.31000	107.98309	3.31000	107.94374			0.00	0	0
Total FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			3.02000	86.70465	3.02000	114.15671			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			3.19000	3.19000	3.19000	123.68022			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS86 On 23/04/2018 Spot Bond					0.00000	99.82804			0.00	0	0
Total FRS86 SPOT									0.00	0	0
Total For FRS86									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			3.22000	3.22000	3.22000	123.43656			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			3.93000	3.93000	3.93000	277.95110			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond					0.00000	100.21577			0.00	0	0
Total FRS94 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS94									0.00	0	0
FRS96 On 27/08/2018 Spot Bond					0.00000	101.97132			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			7.80000	102.08671	7.80000	102.02327			0.00	0	276,000,000
Total FRX18 SPOT									0.00	0	276,000,000
Total For FRX18									0.00	0	276,000,000
FRX19 On 15/11/2019 Spot Bond			8.52000	100.98217	8.52000	100.91237			0.00	0	0
Total FRX19 SPOT									0.00	0	0
Total For FRX19									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			8.91000	100.78641	8.91000	100.71403		5,782,590,000,000.00		649,000,000	324,500,000
Total FRX20 SPOT								5,782,590,000,000.00		649,000,000	324,500,000
Total For FRX20								5,782,590,000,000.00		649,000,000	324,500,000
FRX23 On 28/02/2023 Spot Bond			9.75000	9.75000	9.75000	93.53791		4,485,000,000,000.00		460,000,000	530,000,000
Total FRX23 SPOT								4,485,000,000,000.00		460,000,000	530,000,000
Total For FRX23								4,485,000,000,000.00		460,000,000	530,000,000
FRX24 On 10/12/2024 Spot Bond			10.14000	107.79639	10.14000	107.70903		4,105,280,400,000.00		404,860,000	202,430,000
Total FRX24 SPOT								4,105,280,400,000.00		404,860,000	202,430,000
Total For FRX24								4,105,280,400,000.00		404,860,000	202,430,000
FRX26 On 01/10/2026 Spot Bond			10.53000	95.43848	10.53000	95.35780		0.00		0	400,000,000
Total FRX26 SPOT								0.00		0	400,000,000
Total For FRX26								0.00		0	400,000,000
FRX27 On 07/03/2027 Spot Bond			10.56000	99.89380	10.56000	99.80864		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			10.93500	95.05771	10.93500	94.97524		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			11.07500	91.50420	11.07500	91.42383		0.00		0	0
Total FRX31 SPOT								0.00		0	0
Total For FRX31								0.00		0	0
FRX32 On 31/03/2032 Spot Bond			11.08000	96.98913	11.08000	97.37900		0.00		0	0
Total FRX32 SPOT								0.00		0	0
Total For FRX32								0.00		0	0
FRX45 On 14/04/2045 Spot Bond			11.96000	69.05745	11.96000	68.99137		0.00		0	0
Total FRX45 SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX45									0.00	0	0
FS1A5 On 20/09/2018 Spot Bond					0.00000	101.40268			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	101.58619			0.00	0	10,000,000
Total FS1B1 SPOT									0.00	0	10,000,000
Total For FS1B1									0.00	0	10,000,000
FS1C1 On 20/09/2018 Spot Bond					0.00000	101.43258			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	101.63736			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	99.88955			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/02/2019 Spot Bond					0.00000	100.05415			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	99.93334			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	99.93132			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	99.92243			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3A3U SPOT									0.00	0	0
Total For FS3A3U									0.00	0	0
FS3A4L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3A4U SPOT									0.00	0	0
Total For FS3A4U									0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	99.93641			0.00	0	30,000,000
Total FS3A5 SPOT									0.00	0	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS3A5										0.00	0	30,000,000
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
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	99.93415				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A3L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A1L On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FS5A1U									0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A2U SPOT									0.00	0	0
Total For FS5A2U									0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A3U SPOT									0.00	0	0
Total For FS5A3U									0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A4U SPOT									0.00	0	0
Total For FS5A4U									0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A5U SPOT									0.00	0	0
Total For FS5A5U									0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5B1U SPOT									0.00	0	0
Total For FS5B1U									0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5C1U SPOT									0.00	0	0
Total For FS5C1U									0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5D1U SPOT									0.00	0	0
Total For FS5D1U									0.00	0	0
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	100.81508			0.00	0	0
Total GBL02 SPOT									0.00	0	0
Total For GBL02									0.00	0	0
GBL03 On 16/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	15,000,000,000	10,500,000,000	
Total GBL03 SPOT								10,000,000,000,000.00	15,000,000,000	10,500,000,000	
Total For GBL03								10,000,000,000,000.00	15,000,000,000	10,500,000,000	
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GH2A1U SPOT									0.00	0	0
Total For GH2A1U									0.00	0	0
GH2B1 On 24/11/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GH2B1U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GH2B1U										0.00	0	0
GH31A On 25/02/2018 Spot Bond					0.00000	101.98749				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.96356				0.00	40,000,000	20,000,000
Total GH31A2 SPOT										0.00	40,000,000	20,000,000
Total For GH31A2										0.00	40,000,000	20,000,000
GH31A On 25/02/2020 Spot Bond					0.00000	101.98652				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	102.13578				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	102.31944				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond					0.00000	102.43422				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
GPT42 On 06/12/2017 Spot Bond					0.00000	101.47551				0.00	0	0
Total GPT42 SPOT										0.00	0	0
Total For GPT42										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
GRB02 On 08/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB04U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB11 On 31/01/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB11U SPOT										0.00	0	0
Total For GRB11U										0.00	0	0
GRB12 On 31/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB12U SPOT										0.00	0	0
Total For GRB12U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB13U SPOT										0.00	0	0
Total For GRB13U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB14U SPOT										0.00	0	0
Total For GRB14U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB19U										0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRT06 On 11/12/2017 Spot Bond					0.00000	101.63082				0.00	2,120,000,000	1,060,000,000
Total GRT06 SPOT										0.00	2,120,000,000	1,060,000,000
Total For GRT06										0.00	2,120,000,000	1,060,000,000
GRT07 On 21/02/2024 Spot Bond					0.00000	99.90720				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	101.60903				0.00	0	50,000,000
Total GRT08 SPOT										0.00	0	50,000,000
Total For GRT08										0.00	0	50,000,000
GRT09 On 15/10/2018 Spot Bond					0.00000	101.11917				0.00	0	255,000,000
Total GRT09 SPOT										0.00	0	255,000,000
Total For GRT09										0.00	0	255,000,000
GRT10 On 13/05/2019 Spot Bond					0.00000	100.64688				0.00	0	10,000,000
Total GRT10 SPOT										0.00	0	10,000,000
Total For GRT10										0.00	0	10,000,000
GRT11 On 13/05/2021 Spot Bond					0.00000	100.06712				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	101.53120				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	100.75278				0.00	0	0
Total GRT13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For GRT13									0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	101.53762			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	100.86194			0.00	0	60,000,000
Total GRT15 SPOT									0.00	0	60,000,000
Total For GRT15									0.00	0	60,000,000
GRT16 On 17/10/2021 Spot Bond					0.00000	100.75024			0.00	0	0
Total GRT16 SPOT									0.00	0	0
Total For GRT16									0.00	0	0
GRT17 On 17/10/2023 Spot Bond			10.30000	100.27718	10.30000	100.19420		226,600,000,000.00	22,000,000	5,500,000	
Total GRT17 SPOT								226,600,000,000.00	22,000,000	5,500,000	
Total For GRT17								226,600,000,000.00	22,000,000	5,500,000	
GRT18 On 13/03/2020 Spot Bond					0.00000	101.51284			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	102.49771			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	101.09443			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			11.00000	95.40620	11.00000	95.69708			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	100.74440			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	100.76686			0.00	0	0
Total GRT23 SPOT									0.00	0	0
Total For GRT23									0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRX01U SPOT									0.00	0	0
Total For GRX01U									0.00	0	0
HC2T2 On 05/10/2018 Spot Bond					0.00000	100.96881			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
HC4T1 On 15/12/2017 Spot Bond					0.00000	101.45349				0.00	0	0
Total HC4T1 SPOT										0.00	0	0
Total For HC4T1										0.00	0	0
HC5T1 On 29/10/2018 Spot Bond					0.00000	100.42153				0.00	0	0
Total HC5T1 SPOT										0.00	0	0
Total For HC5T1										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB03 On 02/05/2018 Spot Bond					0.00000	100.35469				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	100.09831				0.00	200,000,000	100,000,000
Total HILB04 SPOT										0.00	200,000,000	100,000,000
Total For HILB04										0.00	200,000,000	100,000,000
HILB05 On 11/07/2019 Spot Bond					0.00000	101.23594				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	100.89655				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	100.90763				0.00	0	9,230,000
Total HILB07 SPOT										0.00	0	9,230,000
Total For HILB07										0.00	0	9,230,000
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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	113.33900	10.00000	113.25000			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	99.92324			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	100.88425			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	100.79713			0.00	0	0
Total HPF09 SPOT									0.00	0	0
Total For HPF09									0.00	0	0
HPF10 On 17/02/2018 Spot Bond					0.00000	99.99983			0.00	0	0
Total HPF10 SPOT									0.00	0	0
Total For HPF10									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			9.15000	104.34660	9.15000	104.27052		907,680,000,000.00		99,200,000	49,600,000
Total HWAY20 SPOT								907,680,000,000.00		99,200,000	49,600,000
Total For HWAY20								907,680,000,000.00		99,200,000	49,600,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	22.62042	100.00000	22.47137			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			3.17000	288.98397	3.17000	288.88151			0.00	0	83,083,000
Total HWAY23 SPOT									0.00	0	83,083,000
Total For HWAY23									0.00	0	83,083,000
HWAY2 On 07/12/2024 Spot Bond			2.88000	2.88000	2.88000	298.59752			0.00	0	0
Total HWAY24 SPOT									0.00	0	0
Total For HWAY24									0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			3.39000	86.99541	3.39000	97.10003			0.00	0	0
Total HWAY33 SPOT									0.00	0	0
Total For HWAY33									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			11.27500	87.70220	11.27500	87.62381			0.00	0	2,920,000,000
Total HWAY34 SPOT									0.00	0	2,920,000,000

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 HWAY34									0.00	0	2,920,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.83947	100.00000	11.76146			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			11.29500	87.27013	11.29500	87.19199			0.00	0	1,500,000,000
Total HWAY35 SPOT									0.00	0	1,500,000,000
Total For HWAY35									0.00	0	1,500,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.83940	100.00000	11.76139			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF08 On 15/07/2019 Spot Bond					0.00000	100.74941			0.00	0	20,000,000
Total HWF08 SPOT									0.00	0	20,000,000
Total For HWF08									0.00	0	20,000,000
HWF09 On 19/09/2019 Spot Bond					0.00000	101.50037			0.00	0	0
Total HWF09 SPOT									0.00	0	0
Total For HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	113.33900	10.00000	113.25000			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			2.61000	128.53883	2.58000	128.75417		286,366,590,000,000.00	109,719,000,000	138,906,974,300	
Total I2025 SPOT								16,366,590,000,000.00	109,719,000,000	138,906,974,300	
Total For I2025								16,366,590,000,000.00	109,719,000,000	138,906,974,300	
I2029 On 31/03/2029 Spot Bond			2.74000	97.73369	2.74000	97.70231		86,650,856,000,000.00	31,624,400,000	64,347,360,900	
Total I2029 SPOT								16,650,856,000,000.00	31,624,400,000	64,347,360,900	
Total For I2029								16,650,856,000,000.00	31,624,400,000	64,347,360,900	
I2033 On 28/02/2033 Spot Bond			2.76000	101.43506	2.76000	101.40219		11,040,000,000.00	4,000,000	60,486,103,700	
Total I2033 SPOT								11,040,000,000.00	4,000,000	60,486,103,700	
Total For I2033								11,040,000,000.00	4,000,000	60,486,103,700	
I2038 On 31/01/2038 Spot Bond			2.71000	124.46270	2.71000	124.42334		203,851,620,000,000.00	75,222,000,000	169,574,069,600	
Total I2038 SPOT								13,851,620,000,000.00	75,222,000,000	169,574,069,600	
Total For I2038								13,851,620,000,000.00	75,222,000,000	169,574,069,600	
I2046 On 31/03/2046 Spot Bond			2.80000	118.48525	2.80000	118.44662		81,754,400,000,000.00	29,198,000,000	140,622,613,000	
Total I2046 SPOT								11,754,400,000,000.00	29,198,000,000	140,622,613,000	

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 I2046									1,754,400,000,000.00	29,198,000,000	140,622,613,000
I2050 On 31/12/2050 Spot Bond			2.77000	126.44546	2.77000	126.40487			39,998,800,000,000.00	14,440,000,000	95,988,466,825
Total I2050 SPOT									19,998,800,000,000.00	14,440,000,000	95,988,466,825
Total For I2050									19,998,800,000,000.00	14,440,000,000	95,988,466,825
IB105U On 22/01/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	99.84677			0.00	0	0
Total IBL100 SPOT									0.00	0	0
Total For IBL100									0.00	0	0
IBL101 On 24/05/2022 Spot Bond			9.77500	9.77500	9.77500	97.32292			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	99.84307			0.00	0	1,191,300,000
Total IBL102 SPOT									0.00	0	1,191,300,000
Total For IBL102									0.00	0	1,191,300,000
IBL103 On 08/06/2018 Spot Bond					0.00000	101.62375			0.00	0	0
Total IBL103 SPOT									0.00	0	0
Total For IBL103									0.00	0	0
IBL104 On 17/07/2018 Spot Bond			8.70500	8.70500	8.70500	100.72808			0.00	0	0
Total IBL104 SPOT									0.00	0	0
Total For IBL104									0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	8.28000	8.28000	100.24527			0.00	0	0
Total IBL106 SPOT									0.00	0	0
Total For IBL106									0.00	0	0
IBL22 On 15/03/2018 Spot Bond			6.84500	6.84500	6.84500	102.72186			0.00	0	0
Total IBL22 SPOT									0.00	0	0
Total For IBL22									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.10000	3.10000	3.10000	146.57152			0.00	0	0
Total IBL36 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL36									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			7.99500	101.42766	7.99500	101.36294			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	113.33900	10.00000	113.25000			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			9.25000	9.25000	9.25000	101.97148			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.78000	9.78000	9.78000	97.62194			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			7.99500	100.73290	7.99500	100.66862			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0
IBL49/F On 02/04/2018 Spot Bond			7.34000	100.96706	7.34000	100.90777			0.00	0	0
Total IBL49/R203 SPOT									0.00	0	0
Total For IBL49/R203									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.77000	101.13634	9.77000	101.05772			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL53 On 31/07/2018 Spot Bond					0.00000	100.38828			0.00	0	0
Total IBL53 SPOT									0.00	0	0
Total For IBL53									0.00	0	0
IBL55 On 31/07/2018 Spot Bond			9.03000	101.83977	9.03000	101.76647			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond					0.00000	100.42248			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.99000	102.60546	8.99000	102.53193			0.00	0	0
Total IBL59 SPOT									0.00	0	0
Total For IBL59									0.00	0	0
IBL60 On 17/02/2024 Spot Bond			10.46000	101.69200	10.46000	101.60751			0.00	0	0
Total IBL60 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond					0.00000	100.89744			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0
IBL64 On 29/07/2019 Spot Bond					0.00000	100.25812			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	100.42155			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0
IBL66 On 12/03/2018 Spot Bond					0.00000	101.74425			0.00	0	0
Total IBL66 SPOT									0.00	0	0
Total For IBL66									0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.83000	142.52020	3.83000	142.46233			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0
IBL68 On 29/06/2018 Spot Bond					0.00000	101.18532			0.00	0	0
Total IBL68 SPOT									0.00	0	0
Total For IBL68									0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL69U SPOT									0.00	0	0
Total For IBL69U									0.00	0	0
IBL73 On 19/08/2018 Spot Bond					0.00000	100.00716			0.00	0	0
Total IBL73 SPOT									0.00	0	0
Total For IBL73									0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	101.14674			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IBL76 On 25/11/2018 Spot Bond					0.00000	100.09179			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	99.77398			0.00	0	0
Total IBL77 SPOT									0.00	0	0
Total For IBL77									0.00	0	0
IBL78 On 25/11/2022 Spot Bond			10.51000	98.05203	10.51000	97.97018		75,672,000,000.00	7,200,000	1,800,000	
Total IBL78 SPOT								75,672,000,000.00	7,200,000	1,800,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL78										75,672,000,000.00	7,200,000	1,800,000
IBL79 On 27/01/2019 Spot Bond			8.82000	104.42746	8.82000	104.35401				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond					0.00000	100.82449				0.00	0	200,000,000
Total IBL82 SPOT										0.00	0	200,000,000
Total For IBL82										0.00	0	200,000,000
IBL83 On 22/03/2019 Spot Bond					0.00000	101.31709				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond					0.00000	100.43671				0.00	0	0
Total IBL85 SPOT										0.00	0	0
Total For IBL85										0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	101.27082				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			9.12000	100.86494	9.12000	100.79164				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			9.84000	101.39276	9.84000	101.31340				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	15.56876	100.00000	15.46618				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	99.74177				0.00	0	0
Total IBL89 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.74368			0.00	0	0
Total IBL91 SPOT									0.00	0	0
Total For IBL91									0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	100.86083			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	102.15426			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	101.91873			0.00	0	0
Total IBL94 SPOT									0.00	0	0
Total For IBL94									0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	102.36657			0.00	0	0
Total IBL95 SPOT									0.00	0	0
Total For IBL95									0.00	0	0
IBL96 On 21/09/2019 Spot Bond					0.00000	101.32877			0.00	0	0
Total IBL96 SPOT									0.00	0	0
Total For IBL96									0.00	0	0
IBL97 On 03/10/2019 Spot Bond					0.00000	101.05066			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	101.10055			0.00	0	0
Total IBL98 SPOT									0.00	0	0
Total For IBL98									0.00	0	0
IBL99 On 21/10/2019 Spot Bond			8.99000	100.74547	8.99000	100.67247			0.00	0	330,000,000
Total IBL99 SPOT									0.00	0	330,000,000
Total For IBL99									0.00	0	330,000,000
IDC01U 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
IDCG02 On 22/10/2018 Spot Bond					0.00000	100.83465			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			10.16000	96.14908	10.16000	96.07058				0.00	0	30,000,000
Total IDCG03 SPOT										0.00	0	30,000,000
Total For IDCG03										0.00	0	30,000,000
IDCG03 On 24/11/2017 Spot Bond					0.00000	101.93762				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG04 On 24/11/2019 Spot Bond					0.00000	101.90503				0.00	0	20,000,000
Total IDCG05 SPOT										0.00	0	20,000,000
Total For IDCG05										0.00	0	20,000,000
IDCG05 On 24/11/2024 Spot Bond			11.30000	91.57820	11.30000	96.26121				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	100.09400				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			12.23500	94.14785	12.23500	93.95259				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG08 On 05/12/2019 Spot Bond					0.00000	101.74233				0.00	0	10,000,000
Total IDCG09 SPOT										0.00	0	10,000,000
Total For IDCG09										0.00	0	10,000,000
IDCG09 On 05/12/2021 Spot Bond					0.00000	101.76803				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			11.40000	101.61450	11.40000	101.52219				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.74143	4.00000	100.70872				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	100.33787				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP06 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCP1U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			9.70000	98.94932	9.70000	98.87253				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			8.55000	101.49884	8.55000	101.42883				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
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN319U On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN319U SPOT										0.00	0	0
Total For IN319U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
IN339U On 12/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN339U SPOT										0.00	0	0
Total For IN339U										0.00	0	0
IN341U On 12/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN341U SPOT										0.00	0	0
Total For IN341U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN346U On 15/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN346U SPOT										0.00	0	0
Total For IN346U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN359U On 01/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN359U SPOT										0.00	0	0
Total For IN359U										0.00	0	0
IN364U On 13/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN364U SPOT										0.00	0	0
Total For IN364U										0.00	0	0
ING132 On 22/12/2018 Spot Bond					0.00000	101.47642				0.00	0	0
Total ING132 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING132										0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	78.65983				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	113.33900	10.00000	113.25000				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond					0.00000	101.44588				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	101.66877				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	101.05314				0.00	0	0
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0
ING360 On 22/09/2022 Spot Bond					0.00000	101.47652				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	101.92352				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	100.16925				0.00	0	10,000,000
Total INLV01 SPOT										0.00	0	10,000,000
Total For INLV01										0.00	0	10,000,000
INLV02 On 20/10/2020 Spot Bond					0.00000	101.94046				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	100.12506				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			12.20000	104.94133	12.20000	104.84007				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	113.33900	10.00000	113.25000				0.00	0	0
Total IPF01/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 IPF01/JIBAR									0.00	0	0
IPF08 On 01/07/2018 Spot Bond					0.00000	101.08538			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond					0.00000	101.47409			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		127,400,000,000,000.00	1,274,000,000	637,000,000	
Total IPF11 SPOT								127,400,000,000,000.00	1,274,000,000	637,000,000	
Total For IPF11								127,400,000,000,000.00	1,274,000,000	637,000,000	
IPF13 On 04/12/2020 Spot Bond					0.00000	101.78194			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF14 On 17/12/2018 Spot Bond					0.00000	101.41269			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	101.45349			0.00	0	0
Total IPF15 SPOT									0.00	0	0
Total For IPF15									0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	101.47797			0.00	0	0
Total IPF16 SPOT									0.00	0	0
Total For IPF16									0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	101.32452			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	101.33973			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	101.35494			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	101.40952			0.00	0	10,000,000
Total IPF20 SPOT									0.00	0	10,000,000
Total For IPF20									0.00	0	10,000,000
IPF21 On 17/03/2022 Spot Bond					0.00000	101.46175			0.00	0	0
Total IPF21 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPF21									0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	101.56005			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
IPL10 On 20/05/2021 Spot Bond			10.05000	98.03441	10.05000	97.95608		13,921,260,000,000.00	1,385,200,000	2,542,400,000	
Total IPL10 SPOT								13,921,260,000,000.00	1,385,200,000	2,542,400,000	
Total For IPL10								13,921,260,000,000.00	1,385,200,000	2,542,400,000	
IPL11 On 24/05/2022 Spot Bond					0.00000	99.83463			0.00	0	0
Total IPL11 SPOT									0.00	0	0
Total For IPL11									0.00	0	0
IPL7 On 05/04/2018 Spot Bond					0.00000	101.00497			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL7/JIf On 05/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL7/JIBAR SPOT									0.00	0	0
Total For IPL7/JIBAR									0.00	0	0
IPL8 On 10/10/2020 Spot Bond					0.00000	101.23240			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL8/JIf On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IPL9 On 20/05/2021 Spot Bond					0.00000	99.93277			0.00	0	49,000,000
Total IPL9 SPOT									0.00	0	49,000,000
Total For IPL9									0.00	0	49,000,000
IV017/F On 31/01/2022 Spot Bond			2.75000	100.83472	2.75000	100.81227			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			5.85000	137.74865	5.85000	137.66988			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV025 On 12/09/2019 Spot Bond					0.00000	100.81719			0.00	412,000,000	206,000,000
Total IV025 SPOT									0.00	412,000,000	206,000,000

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 IV025									0.00	412,000,000	206,000,000
IV026 On 27/09/2019 Spot Bond					0.00000	100.30433			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			4.58000	4.58000	4.58000	112.93872			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			4.58000	4.58000	4.58000	112.93872			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	101.84301			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2018 Spot Bond					0.00000	101.05239			0.00	2,380,000,000	1,290,000,000
Total IV032 SPOT									0.00	2,380,000,000	1,290,000,000
Total For IV032									0.00	2,380,000,000	1,290,000,000
IV033 On 11/02/2021 Spot Bond					0.00000	100.79115			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			12.10000	104.34157	12.10000	104.24169			0.00	0	0
Total IV034 SPOT									0.00	0	0
Total For IV034									0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	103.44892			0.00	0	0
Total IV035 SPOT									0.00	0	0
Total For IV035									0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	100.77404			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	101.60395			0.00	0	0
Total IV038 SPOT									0.00	0	0
Total For IV038									0.00	0	0
IV039 On 31/01/2022 Spot Bond			5.28000	5.28000	5.28000	134.69235			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	101.51064			0.00	0	200,000,000
Total IV040 SPOT									0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV040									0.00	0	200,000,000
IV041 On 29/09/2021 Spot Bond			12.45000	100.24706	12.45000	100.14677			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	99.91199			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			12.34000	12.34000	12.34000	100.36274			0.00	0	0
Total IV043 SPOT									0.00	0	0
Total For IV043									0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	100.52480			0.00	0	0
Total IV044 SPOT									0.00	0	0
Total For IV044									0.00	0	0
IV045 On 31/01/2022 Spot Bond			5.28000	134.76265	5.28000	134.69235			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	101.70180			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			9.52000	102.56073	9.52000	102.48378			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0
IV09 On 30/04/2018 Spot Bond					0.00000	100.83314			0.00	0	12,980,000
Total IV09 SPOT									0.00	0	12,980,000
Total For IV09									0.00	0	12,980,000
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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV125U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.60000	153.55755	4.60000	153.48514				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
IVA699 On 16/11/2017 Spot Bond			7.35000	7.35000	7.35000	7.35000				0.00	0	0
Total IVA699 SPOT										0.00	0	0
Total For IVA699										0.00	0	0
IVA701 On 30/11/2017 Spot Bond			7.35000	7.35000	7.35000	99.67884				0.00	0	0
Total IVA701 SPOT										0.00	0	0
Total For IVA701										0.00	0	0
IVA702 On 07/12/2017 Spot Bond			7.35000	7.35000	7.35000	99.53898				0.00	0	0
Total IVA702 SPOT										0.00	0	0
Total For IVA702										0.00	0	0
IVA703 On 12/12/2017 Spot Bond			7.45000	7.45000	7.45000	99.43174				0.00	0	0
Total IVA703 SPOT										0.00	0	0
Total For IVA703										0.00	0	0
IVA707 On 09/01/2018 Spot Bond			7.45000	7.45000	7.45000	98.86990				0.00	0	0
Total IVA707 SPOT										0.00	0	0
Total For IVA707										0.00	0	0
IVA708 On 15/01/2018 Spot Bond			7.50000	7.50000	7.50000	98.74205				0.00	0	0
Total IVA708 SPOT										0.00	0	0
Total For IVA708										0.00	0	0
IVA709 On 18/01/2018 Spot Bond			7.50000	7.50000	7.50000	98.68199				0.00	0	0
Total IVA709 SPOT										0.00	0	0
Total For IVA709										0.00	0	0
IVA711 On 01/02/2018 Spot Bond			7.50000	7.50000	7.50000	98.40264				0.00	0	0
Total IVA711 SPOT										0.00	0	0
Total For IVA711										0.00	0	0
IVA712 On 08/02/2018 Spot Bond			7.55000	7.55000	7.55000	98.25219				0.00	0	0
Total IVA712 SPOT										0.00	0	0
Total For IVA712										0.00	0	0
IVA713 On 15/02/2018 Spot Bond			7.55000	7.55000	7.55000	98.11261				0.00	0	0
Total IVA713 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVA713										0.00	0	0
IVA714 On 22/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVA714 SPOT										0.00	0	0
Total For IVA714										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	113.33900	10.00000	113.25000				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC027 On 03/04/2019 Spot Bond					0.00000	101.08363				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC033 On 30/06/2019 Spot Bond					0.00000	101.08796				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	101.11292				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	97.54112				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			9.59000	102.73352	9.59000	102.65509				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	35.99467	100.00000	35.75750				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.97000	101.12734	9.97000	101.04716				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	99.90735				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond					0.00000	101.81231				0.00	0	0
Total IVC050 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond					0.00000	100.34668				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC053 On 11/02/2018 Spot Bond					0.00000	100.09987				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	101.28644				0.00	800,000,000	400,000,000
Total IVC055 SPOT										0.00	800,000,000	400,000,000
Total For IVC055										0.00	800,000,000	400,000,000
IVC060 On 31/07/2018 Spot Bond					0.00000	100.42034				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond					0.00000	101.19765				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	100.25999				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	101.66974				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC070 On 20/01/2019 Spot Bond					0.00000	101.42401				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	100.63621				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC077 On 04/05/2018 Spot Bond					0.00000	100.36192				0.00	0	0
Total IVC077 SPOT										0.00	0	0
Total For IVC077										0.00	0	0
IVC081 On 14/07/2019 Spot Bond					0.00000	100.80435				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC088 On 12/04/2018 Spot Bond					0.00000	100.81722				0.00	0	0
Total IVC088 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC088									0.00	0	0
IVC092 On 24/11/2019 Spot Bond					0.00000	99.83167			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	99.83912			0.00	0	0
Total IVC093 SPOT									0.00	0	0
Total For IVC093									0.00	0	0
IVC094 On 06/12/2021 Spot Bond			10.82000	104.85231	10.82000	104.76178			177,448,000,000.00	16,400,000	4,100,000
Total IVC094 SPOT									177,448,000,000.00	16,400,000	4,100,000
Total For IVC094									177,448,000,000.00	16,400,000	4,100,000
IVC097 On 29/06/2021 Spot Bond					0.00000	101.25216			0.00	0	1,191,300,000
Total IVC097 SPOT									0.00	0	1,191,300,000
Total For IVC097									0.00	0	1,191,300,000
IVC098 On 14/06/2018 Spot Bond			8.99000	103.87471	8.99000	103.79986			0.00	0	0
Total IVC098 SPOT									0.00	0	0
Total For IVC098									0.00	0	0
IVC101 On 24/01/2018 Spot Bond					0.00000	100.54698			0.00	0	0
Total IVC101 SPOT									0.00	0	0
Total For IVC101									0.00	0	0
IVC102 On 31/01/2020 Spot Bond					0.00000	100.46583			0.00	0	0
Total IVC102 SPOT									0.00	0	0
Total For IVC102									0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	101.27208			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	101.75726			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	101.61992			0.00	0	0
Total IVC106 SPOT									0.00	0	0
Total For IVC106									0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	101.25880			0.00	0	0
Total IVC107 SPOT									0.00	0	0
Total For IVC107									0.00	0	0
IVC108 On 29/07/2019 Spot Bond					0.00000	100.47984			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	99.92595				0.00	0	0
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			10.47000	98.01954	10.47000	97.93758				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	99.93392				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	99.84600				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	99.76863				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	101.63834				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	100.02432				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	99.90890				0.00	0	0
Total IVC119 SPOT										0.00	0	0
Total For IVC119										0.00	0	0
IVC120 On 01/07/2018 Spot Bond					0.00000	101.15023				0.00	0	0
Total IVC120 SPOT										0.00	0	0
Total For IVC120										0.00	0	0
IVC121 On 22/09/2018 Spot Bond					0.00000	101.33954				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	100.71075				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	100.70700				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
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC73U On 22/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC73U SPOT										0.00	0	0
Total For IVC73U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF36U On 22/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF36U SPOT										0.00	0	0
Total For IVF36U										0.00	0	0
IVF38U On 16/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF38U SPOT										0.00	0	0
Total For IVF38U										0.00	0	0
JAS01 On 31/01/2019 Spot Bond					0.00000	100.48406				0.00	0	0
Total JAS01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
KAP00: On 13/06/2019 Spot Bond					0.00000	101.62702			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP00: On 06/06/2019 Spot Bond					0.00000	101.80129			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KAP00: On 29/06/2018 Spot Bond					0.00000	101.35032			0.00	0	0
Total KAP005 SPOT									0.00	0	0
Total For KAP005									0.00	0	0
KAP00: On 29/06/2021 Spot Bond					0.00000	101.24552			0.00	0	0
Total KAP006 SPOT									0.00	0	0
Total For KAP006									0.00	0	0
KAP00: On 26/10/2021 Spot Bond			10.37000	100.23814	10.37000	100.15465		240,584,000,000.00		23,200,000	5,800,000
Total KAP007 SPOT								240,584,000,000.00		23,200,000	5,800,000
Total For KAP007								240,584,000,000.00		23,200,000	5,800,000
KAP00: On 28/11/2019 Spot Bond					0.00000	102.84297			0.00	0	0
Total KAP008 SPOT									0.00	0	0
Total For KAP008									0.00	0	0
KAP00: On 24/05/2020 Spot Bond					0.00000	99.83642			0.00	0	0
Total KAP009 SPOT									0.00	0	0
Total For KAP009									0.00	0	0
KAP01: On 15/09/2020 Spot Bond					0.00000	101.53591			0.00	0	0
Total KAP010 SPOT									0.00	0	0
Total For KAP010									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	100.59674			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	100.33141			0.00	0	0
Total KSB009 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For KSB009									0.00	0	0
KST01 On 12/07/2020 Spot Bond					0.00000	100.91240			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			10.45000	119.31707	10.45000	119.21639			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	101.46897			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK08 On 30/10/2019 Spot Bond					0.00000	100.53579			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			10.35000	98.49467	10.35000	103.20919			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	99.79595	9.62000	104.51605			0.00	0	0
Total LBK11/R207 SPOT									0.00	0	0
Total For LBK11/R207									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	102.26690	9.71000	102.18788			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LBK14L On 31/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LBK14U SPOT									0.00	0	0
Total For LBK14U									0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	100.99207			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	101.96702			0.00	0	20,000,000
Total LBK16 SPOT									0.00	0	20,000,000
Total For LBK16									0.00	0	20,000,000
LBK17 On 22/03/2020 Spot Bond					0.00000	101.37016			0.00	0	20,000,000
Total LBK17 SPOT									0.00	0	20,000,000

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 LBK17									0.00	0	20,000,000
LBK18 On 22/03/2022 Spot Bond					0.00000	103.71555			0.00	0	0
Total LBK18 SPOT									0.00	0	0
Total For LBK18									0.00	0	0
LBK19 On 23/03/2018 Spot Bond					0.00000	101.20202			0.00	0	0
Total LBK19 SPOT									0.00	0	0
Total For LBK19									0.00	0	0
LBK20 On 08/06/2022 Spot Bond			10.56000	103.31221	10.56000	103.22510			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	101.67292			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	101.75362			0.00	0	20,000,000
Total LBK22 SPOT									0.00	0	20,000,000
Total For LBK22									0.00	0	20,000,000
LBK23 On 05/09/2022 Spot Bond					0.00000	101.89496			0.00	16,009,200,000	8,002,300,000
Total LBK23 SPOT									0.00	16,009,200,000	8,002,300,000
Total For LBK23									0.00	16,009,200,000	8,002,300,000
LBK24 On 10/10/2024 Spot Bond			11.03000	103.77995	11.03000	97.54238		1,204,476,000,000.00		109,200,000	4,102,300,000
Total LBK24 SPOT								1,204,476,000,000.00		109,200,000	4,102,300,000
Total For LBK24								1,204,476,000,000.00		109,200,000	4,102,300,000
LGL03 On 03/04/2018 Spot Bond			8.40000	100.71414	8.40000	100.64673		3,024,000,000,000.00		360,000,000	180,000,000
Total LGL03 SPOT								3,024,000,000,000.00		360,000,000	180,000,000
Total For LGL03								3,024,000,000,000.00		360,000,000	180,000,000
LGL04 On 14/08/2020 Spot Bond			10.05000	100.34211	10.05000	100.26193		120,600,000,000.00		12,000,000	583,000,000
Total LGL04 SPOT								120,600,000,000.00		12,000,000	583,000,000
Total For LGL04								120,600,000,000.00		12,000,000	583,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	103.06494			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LGL06 On 04/10/2022 Spot Bond			10.61000	99.76308	10.61000	99.67812		161,272,000,000.00		15,200,000	2,503,800,000
Total LGL06 SPOT								161,272,000,000.00		15,200,000	2,503,800,000
Total For LGL06								161,272,000,000.00		15,200,000	2,503,800,000
LGL07 On 04/10/2022 Spot Bond					0.00000	102.00428			0.00	0	35,400,000
Total LGL07 SPOT									0.00	0	35,400,000

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 LGL07										0.00	0	35,400,000
LGL08 On 28/02/2023 Spot Bond					0.00000	102.66119				0.00	0	354,000,000
Total LGL08 SPOT										0.00	0	354,000,000
Total For LGL08										0.00	0	354,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	102.11537				0.00	0	0
Total LGL09 SPOT										0.00	0	0
Total For LGL09										0.00	0	0
LHC021 On 12/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC02U SPOT										0.00	0	0
Total For LHC02U										0.00	0	0
LHL17 On 14/11/2018 Spot Bond					0.00000	100.04489				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			13.32000	100.21396	13.32000	100.10692				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			14.35000	100.14542	14.35000	100.03047				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	100.14128				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LOM01 On 25/11/2019 Spot Bond					0.00000	99.69176				0.00	800,000,000	400,000,000
Total LOM01 SPOT										0.00	800,000,000	400,000,000
Total For LOM01										0.00	800,000,000	400,000,000
LRFA2 On 20/11/2019 Spot Bond					0.00000	99.92731				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	100.46984				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	99.91788				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ09 On 11/12/2017 Spot Bond					0.00000	101.47800				0.00	0	0
Total MAQ093 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ093										0.00	0	0
MAQ09 On 01/02/2018 Spot Bond					0.00000	100.35670				0.00	0	0
Total MAQ096 SPOT										0.00	0	0
Total For MAQ096										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond					0.00000	105.31812				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	105.55291				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond					0.00000	101.55927				0.00	0	0
Total MAQ0A5 SPOT										0.00	0	0
Total For MAQ0A5										0.00	0	0
MAQ0J On 28/02/2020 Spot Bond					0.00000	101.56952				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	101.51466				0.00	0	0
Total MAQ0J2 SPOT										0.00	0	0
Total For MAQ0J2										0.00	0	0
MAQ10 On 11/12/2017 Spot Bond					0.00000	99.51919				0.00	0	0
Total MAQ106 SPOT										0.00	0	0
Total For MAQ106										0.00	0	0
MAQ11 On 16/11/2017 Spot Bond					0.00000	0.00000				0.00	0	0
Total MAQ110 SPOT										0.00	0	0
Total For MAQ110										0.00	0	0
MAQ11 On 09/11/2018 Spot Bond					0.00000	100.15602				0.00	0	0
Total MAQ111 SPOT										0.00	0	0
Total For MAQ111										0.00	0	0
MAQ11 On 09/02/2018 Spot Bond					0.00000	98.31674				0.00	0	0
Total MAQ112 SPOT										0.00	0	0
Total For MAQ112										0.00	0	0
MAQ11 On 16/01/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MAQ113 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ113										0.00	0	0
MBF04: On 13/04/2018 Spot Bond					0.00000	101.11466				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04: On 17/08/2018 Spot Bond					0.00000	100.46051				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04: On 07/06/2019 Spot Bond					0.00000	102.29683				0.00	0	10,000,000
Total MBF047 SPOT										0.00	0	10,000,000
Total For MBF047										0.00	0	10,000,000
MBF04: On 14/03/2019 Spot Bond					0.00000	102.00327				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05: On 17/05/2019 Spot Bond					0.00000	100.25017				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBF05: On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05: On 28/09/2019 Spot Bond					0.00000	101.88411				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBF05: On 27/03/2018 Spot Bond					0.00000	101.10137				0.00	0	0
Total MBF054 SPOT										0.00	0	0
Total For MBF054										0.00	0	0
MBF05: On 27/03/2020 Spot Bond					0.00000	101.45301				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBF05: On 28/08/2018 Spot Bond					0.00000	101.74815				0.00	0	0
Total MBF056 SPOT										0.00	0	0
Total For MBF056										0.00	0	0
MBF05: On 28/08/2020 Spot Bond					0.00000	101.83444				0.00	0	20,000,000
Total MBF057 SPOT										0.00	0	20,000,000
Total For MBF057										0.00	0	20,000,000
MBSA On 11/12/2017 Spot Bond					0.00000	99.41018				0.00	0	0
Total MBSA3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBLSA3										0.00	0	0
MBP03 On 12/09/2019 Spot Bond					0.00000	101.54592				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	100.83755				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	99.78605				0.00	0	0
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0
MBP03 On 02/11/2022 Spot Bond					0.00000	100.34503				0.00	0	0
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP34 On 29/04/2018 Spot Bond					0.00000	100.41426				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			9.22000	100.61452	9.22000	100.53980				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	102.20408	8.00000	102.13803				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			9.27000	100.39531	9.27000	100.32036				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	100.85893	8.91000	100.78650				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	103.34405				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	103.47039				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			9.24000	103.58723	9.24000	103.51098				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			10.22500	103.02113	10.22500	102.93742			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2018 Spot Bond					0.00000	101.31435			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			10.15000	10.15000	10.15000	101.79180			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MMF10 On 15/12/2024 Spot Bond					0.00000	101.56775			0.00	0	0
Total MMF101 SPOT									0.00	0	0
Total For MMF101									0.00	0	0
MMF20 On 15/12/2024 Spot Bond					0.00000	101.69614			0.00	0	0
Total MMF201 SPOT									0.00	0	0
Total For MMF201									0.00	0	0
MMF30 On 15/12/2024 Spot Bond					0.00000	102.16625			0.00	0	0
Total MMF301 SPOT									0.00	0	0
Total For MMF301									0.00	0	0
MMF40 On 15/12/2024 Spot Bond					0.00000	102.16625			0.00	0	0
Total MMF401 SPOT									0.00	0	0
Total For MMF401									0.00	0	0
MMIG0 On 17/03/2019 Spot Bond					0.00000	101.04610			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			10.40000	10.40000	10.40000	100.74431			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	102.09238			0.00	10,000,000	5,000,000
Total MMIG03 SPOT									0.00	10,000,000	5,000,000
Total For MMIG03									0.00	10,000,000	5,000,000
MMIG0 On 12/08/2025 Spot Bond			12.25000	12.25000	12.25000	98.27266			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			11.01000	11.01000	11.01000	102.28393		140,928,000,000.00		12,800,000	1,053,200,000
Total MMIG05 SPOT								140,928,000,000.00		12,800,000	1,053,200,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MMIG05										140,928,000,000.00	12,800,000	1,053,200,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.73764				0.00	0	0
Total MMIG06 SPOT										0.00	0	0
Total For MMIG06										0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	101.43644				0.00	1,150,000,000	1,375,000,000
Total MTN06 SPOT										0.00	1,150,000,000	1,375,000,000
Total For MTN06										0.00	1,150,000,000	1,375,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	100.87107				0.00	0	28,300,000
Total MTN07 SPOT										0.00	0	28,300,000
Total For MTN07										0.00	0	28,300,000
MTN08 On 11/10/2020 Spot Bond					0.00000	100.88859				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	100.90867				0.00	0	0
Total MTN09 SPOT										0.00	0	0
Total For MTN09										0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	100.93358				0.00	0	0
Total MTN10 SPOT										0.00	0	0
Total For MTN10										0.00	0	0
MTNC1 On 15/11/2017 Spot Bond					0.00000	0.00000				0.00	0	0
Total MTNC18 SPOT										0.00	0	0
Total For MTNC18										0.00	0	0
MTNC1 On 15/05/2018 Spot Bond					0.00000	100.13737				0.00	0	510,000,000
Total MTNC19 SPOT										0.00	0	510,000,000
Total For MTNC19										0.00	0	510,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MWA2U									0.00	0	0
MWAR On 22/11/2019 Spot Bond					0.00000	99.87482			0.00	0	0
Total MWAR01 SPOT									0.00	0	0
Total For MWAR01									0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N5C23 On 20/12/2018 Spot Bond					0.00000	101.45684			0.00	0	0
Total N5C23 SPOT									0.00	0	0
Total For N5C23									0.00	0	0
N5D23 On 20/09/2019 Spot Bond					0.00000	101.52555			0.00	0	0
Total N5D23 SPOT									0.00	0	0
Total For N5D23									0.00	0	0
N5E23 On 20/06/2023 Spot Bond					0.00000	110.29319			0.00	0	0
Total N5E23 SPOT									0.00	0	0
Total For N5E23									0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total N5G23U SPOT									0.00	0	0
Total For N5G23U									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			10.36000	91.98825	10.36000	91.91212		194,768,000,000.00	18,800,000	4,700,000	
Total NAM01 SPOT								194,768,000,000.00	18,800,000	4,700,000	
Total For NAM01								194,768,000,000.00	18,800,000	4,700,000	
NAM02 On 29/06/2020 Spot Bond			9.80000	103.29404	9.80000	103.21307		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			10.36000	101.73672	10.36000	101.65299		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			11.25000	99.09660	11.25000	99.00823		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			9.35500	103.13936	9.35500	103.06252		9,403,646,000,000.00	1,005,200,000	502,300,000	
Total NBK11A SPOT								9,403,646,000,000.00	1,005,200,000	502,300,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK11A									9,403,646,000,000.00	1,005,200,000	502,300,000
NBK12, On 19/03/2021 Spot Bond			10.12500	99.51880	10.12500	99.43737			16,200,000,000.00	1,600,000	400,000
Total NBK12A SPOT									16,200,000,000.00	1,600,000	400,000
Total For NBK12A									16,200,000,000.00	1,600,000	400,000
NBK12, On 19/03/2021 Spot Bond			9.38000	101.58238	9.38000	101.50523			0.00	0	0
Total NBK12A/R208 SPOT									0.00	0	0
Total For NBK12A/R208									0.00	0	0
NBK13, On 19/03/2024 Spot Bond			10.16000	99.66751	10.16000	99.58568			1,219,200,000,000.00	120,000,000	60,000,000
Total NBK13A SPOT									1,219,200,000,000.00	120,000,000	60,000,000
Total For NBK13A									1,219,200,000,000.00	120,000,000	60,000,000
NBK14, On 25/06/2021 Spot Bond			9.60000	102.81044	9.60000	102.73651			7,985,280,000,000.00	831,800,000	415,900,000
Total NBK14A SPOT									7,985,280,000,000.00	831,800,000	415,900,000
Total For NBK14A									7,985,280,000,000.00	831,800,000	415,900,000
NBK15, On 11/02/2022 Spot Bond			10.15000	97.80469	10.15000	97.72578			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK16, On 12/02/2025 Spot Bond			10.70500	96.27857	10.70500	96.19675			214,100,000,000.00	20,000,000	870,000,000
Total NBK16A SPOT									214,100,000,000.00	20,000,000	870,000,000
Total For NBK16A									214,100,000,000.00	20,000,000	870,000,000
NBK17, On 22/04/2026 Spot Bond			10.69000	96.73330	10.69000	96.65031			0.00	0	1,120,000,000
Total NBK17A SPOT									0.00	0	1,120,000,000
Total For NBK17A									0.00	0	1,120,000,000
NBK18, On 01/06/2020 Spot Bond			9.78000	103.20431	9.78000	103.12357			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			10.30000	102.18110	10.30000	102.09702			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK20, On 01/06/2026 Spot Bond			10.60000	103.53502	10.60000	103.44741			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	99.52439			0.00	0	25,000,000
Total NBK20B SPOT									0.00	0	25,000,000
Total For NBK20B									0.00	0	25,000,000
NBK21, On 21/07/2027 Spot Bond			10.88000	102.01975	10.88000	101.93167			217,600,000,000.00	20,000,000	10,000,000
Total NBK21A SPOT									217,600,000,000.00	20,000,000	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK21A									217,600,000,000.00	20,000,000	10,000,000
NBK22, On 19/11/2022 Spot Bond			10.50000	98.38761	10.50000	98.30511			193,200,000,000.00	18,400,000	4,600,000
Total NBK22A SPOT									193,200,000,000.00	18,400,000	4,600,000
Total For NBK22A									193,200,000,000.00	18,400,000	4,600,000
NBK22I On 12/02/2018 Spot Bond					0.00000	100.19710			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23, On 19/11/2025 Spot Bond			10.75000	99.68581	10.75000	99.60029			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond					0.00000	100.19451			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24, On 19/11/2027 Spot Bond			10.85000	100.54041	10.85000	100.45336			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	100.09504			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25, On 17/02/2023 Spot Bond			10.40000	10.40000	10.40000	103.66306			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0
NBK25I On 12/02/2025 Spot Bond					0.00000	100.04870			0.00	20,000,000	10,000,000
Total NBK25B SPOT									0.00	20,000,000	10,000,000
Total For NBK25B									0.00	20,000,000	10,000,000
NBK26, On 10/05/2023 Spot Bond			100.00000	11.97797	100.00000	11.89774			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	101.30398			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27, On 10/05/2026 Spot Bond			10.80000	102.21188	10.80000	102.12283			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	101.84899			0.00	0	0
Total NBK27B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK27B									0.00	0	0
NBK28 On 02/08/2023 Spot Bond			10.41000	101.27358	10.41000	101.18984			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	99.93341			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29 On 31/07/2026 Spot Bond			10.75000	101.77289	10.75000	101.68605			0.00	0	0
Total NBK29A SPOT									0.00	0	0
Total For NBK29A									0.00	0	0
NBK29I On 18/02/2019 Spot Bond					0.00000	100.28795			0.00	0	10,000,000
Total NBK29B SPOT									0.00	0	10,000,000
Total For NBK29B									0.00	0	10,000,000
NBK30 On 20/02/2024 Spot Bond			10.20000	99.64657	10.20000	99.56578		236,640,000,000.00		23,200,000	5,800,000
Total NBK30A SPOT								236,640,000,000.00		23,200,000	5,800,000
Total For NBK30A								236,640,000,000.00		23,200,000	5,800,000
NBK30I On 18/02/2021 Spot Bond					0.00000	99.93141			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	100.00000			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	101.89379			0.00	0	0
Total NBK32B SPOT									0.00	0	0
Total For NBK32B									0.00	0	0
NBK33I On 10/05/2019 Spot Bond					0.00000	100.33431			0.00	0	125,000,000
Total NBK33B SPOT									0.00	0	125,000,000
Total For NBK33B									0.00	0	125,000,000
NBK34I On 10/05/2021 Spot Bond					0.00000	101.44183			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	100.17294			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	100.17744			0.00	0	0
Total NBK36B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK36B										0.00	0	0
NBK37I On 02/08/2019 Spot Bond					0.00000	100.66716				0.00	0	0
Total NBK37B SPOT										0.00	0	0
Total For NBK37B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	100.36661				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.82000	106.43117	8.82000	106.35508			40,635,504,000,000.00	4,607,200,000	2,303,600,000	
Total NBK3A SPOT									10,635,504,000,000.00	4,607,200,000	2,303,600,000	
Total For NBK3A									10,635,504,000,000.00	4,607,200,000	2,303,600,000	
NBK3A On 09/09/2019 Spot Bond			100.00000	33.95026	100.00000	33.72287			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			12.02500	12.02500	12.02500	45.44619			0.00	0	0	
Total NBK4 SPOT									0.00	0	0	
Total For NBK4									0.00	0	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	100.43612			0.00	0	0	
Total NBK40B SPOT									0.00	0	0	
Total For NBK40B									0.00	0	0	
NBK41I On 20/02/2020 Spot Bond					0.00000	100.32222			0.00	0	0	
Total NBK41B SPOT									0.00	0	0	
Total For NBK41B									0.00	0	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	100.08565			0.00	0	265,000,000	
Total NBK42B SPOT									0.00	0	265,000,000	
Total For NBK42B									0.00	0	265,000,000	
NBK43I On 20/02/2024 Spot Bond					0.00000	99.93121			0.00	20,000,000	10,000,000	
Total NBK43B SPOT									0.00	20,000,000	10,000,000	
Total For NBK43B									0.00	20,000,000	10,000,000	
NBK7B On 19/04/2020 Spot Bond					0.00000	100.73368			0.00	0	0	
Total NBK7B SPOT									0.00	0	0	
Total For NBK7B									0.00	0	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.43251			0.00	0	0	
Total NCLN82 SPOT									0.00	0	0	
Total For NCLN82									0.00	0	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			11.19500	99.38279	11.19500	99.29312				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.42463				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			11.23000	98.44549	11.23000	98.35639				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.43251				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.44501				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.46076				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond					0.00000	101.76209				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond					0.00000	100.92146				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	101.35361				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	100.92197				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED13 On 25/07/2018 Spot Bond					0.00000	101.11123				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	102.72310				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2019 Spot Bond			9.72000	9.72000	9.72000	102.11068			136,507,680,000,000.00	14,044,000,000	7,022,000,000	
Total NED15 SPOT									16,507,680,000,000.00	14,044,000,000	7,022,000,000	
Total For NED15									16,507,680,000,000.00	14,044,000,000	7,022,000,000	
NED16 On 08/04/2019 Spot Bond					0.00000	101.73166			0.00	400,000,000	200,000,000	
Total NED16 SPOT									0.00	400,000,000	200,000,000	
Total For NED16									0.00	400,000,000	200,000,000	
NED17 On 14/10/2019 Spot Bond					0.00000	100.86274			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	100.86182			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	103.95453			0.00	0	20,000,000	
Total NED19 SPOT									0.00	0	20,000,000	
Total For NED19									0.00	0	20,000,000	
NED20 On 01/07/2020 Spot Bond			11.35000	104.19636	11.35000	104.10264			0.00	0	2,990,000,000	
Total NED20 SPOT									0.00	0	2,990,000,000	
Total For NED20									0.00	0	2,990,000,000	
NEDT1.On 21/05/2021 Spot Bond					0.00000	101.90939			0.00	20,000,000	10,000,000	
Total NEDT1A SPOT									0.00	20,000,000	10,000,000	
Total For NEDT1A									0.00	20,000,000	10,000,000	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.72028			0.00	0	0	

Contract 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
NGL01 On 22/09/2021 Spot Bond					0.00000	104.81315			0.00	0	10,000,000
Total NGL01 SPOT									0.00	0	10,000,000
Total For NGL01									0.00	0	10,000,000
NGL02 On 15/03/2022 Spot Bond					0.00000	102.65503			0.00	30,000,000	12,500,000
Total NGL02 SPOT									0.00	30,000,000	12,500,000
Total For NGL02									0.00	30,000,000	12,500,000
NGL03 On 26/05/2022 Spot Bond					0.00000	102.40307			0.00	0	0
Total NGL03 SPOT									0.00	0	0
Total For NGL03									0.00	0	0
NGLT1/On 01/07/2022 Spot Bond					0.00000	101.59160			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	113.33900	10.00000	113.25000			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	100.28912	13.50000	100.18060			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	101.99357			0.00	0	0
Total NHM003 SPOT									0.00	0	0
Total For NHM003									0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.44000	3.44000	3.44000	121.66611			0.00	0	0
Total NILB11 SPOT									0.00	0	0
Total For NILB11									0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000			0.00	0	0
Total NILB12 SPOT									0.00	0	0
Total For NILB12									0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.83000	3.83000	3.83000	118.59751			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			3.85000	3.85000	3.85000	163.97987			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			4.16000	159.61454	4.16000	159.54492			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			4.18000	77.39990	4.18000	99.05217				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			9.20000	103.34830	9.20000	103.27254				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			9.83000	9.83000	9.83000	101.19305				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A17 On 22/05/2018 Spot Bond					0.00000	99.88504				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A19 On 22/05/2018 Spot Bond					0.00000	99.83679				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	99.88206				0.00	0	10,000,000
Total NQ1A21 SPOT										0.00	0	10,000,000
Total For NQ1A21										0.00	0	10,000,000
NQ1A23 On 22/05/2018 Spot Bond					0.00000	99.89558				0.00	0	0
Total NQ1A23 SPOT										0.00	0	0
Total For NQ1A23										0.00	0	0
NQ1A24 On 22/05/2020 Spot Bond					0.00000	99.88814				0.00	0	15,934,000
Total NQ1A24 SPOT										0.00	0	15,934,000
Total For NQ1A24										0.00	0	15,934,000
NQ1A25 On 22/05/2022 Spot Bond					0.00000	99.88483				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A26 On 22/05/2018 Spot Bond					0.00000	99.89558				0.00	0	0
Total NQ1A26 SPOT										0.00	0	0
Total For NQ1A26										0.00	0	0
NQ1B10 On 22/05/2020 Spot Bond			10.03000	10.03000	10.03000	101.18696				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	99.91760				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	99.88520				0.00	0	100,000,000
Total NQ1B17 SPOT										0.00	0	100,000,000
Total For NQ1B17										0.00	0	100,000,000
NQ1B1 On 22/05/2018 Spot Bond					0.00000	99.89291				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			10.23000	10.23000	10.23000	101.18087				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	99.89158				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	99.87944				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	99.91559				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	99.86609				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	99.88891				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	99.86456				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA01 On 30/11/2018 Spot Bond			9.00000	102.79553	9.00000	108.82726			1,758,600,000,000.00		195,400,000	97,700,000
Total NRA018 SPOT									1,758,600,000,000.00		195,400,000	97,700,000
Total For NRA018									1,758,600,000,000.00		195,400,000	97,700,000
NRA02 On 31/10/2022 Spot Bond			10.10000	108.87181	10.10000	108.78295				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02 On 31/05/2023 Spot Bond			3.72000	173.49401	3.72000	177.50297				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NRA023 SPOT										0.00	0	0
Total For NRA023										0.00	0	0
NRA023 On 30/11/2028 Spot Bond			11.95000	101.48782	11.95000	107.49112				0.00	0	6,240,000,000
Total NRA028 SPOT										0.00	0	6,240,000,000
Total For NRA028										0.00	0	6,240,000,000
NRA028 On 30/11/2028 Spot Bond			100.00000	11.99303	100.00000	17.86468				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NTC16 On 22/03/2018 Spot Bond					0.00000	101.67518				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC18 On 27/02/2019 Spot Bond					0.00000	100.13792				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	100.51354				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	100.97371				0.00	0	0
Total NTC20 SPOT										0.00	0	0
Total For NTC20										0.00	0	0
NTC21 On 24/03/2022 Spot Bond					0.00000	101.25837				0.00	0	0
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
OML02 On 27/11/2019 Spot Bond					0.00000	100.24341				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			10.35000	97.87840	10.35000	97.79792				0.00	0	80,000,000
Total OML03 SPOT										0.00	0	80,000,000
Total For OML03										0.00	0	80,000,000
OML04 On 19/03/2020 Spot Bond					0.00000	101.60886				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2020 Spot Bond			10.63000	10.63000	10.63000	99.80355				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			11.34000	98.32076	11.34000	98.23091				0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			12.35000	95.23728	12.35000	95.14275				0.00	0	960,000,000
Total OML07 SPOT										0.00	0	960,000,000
Total For OML07										0.00	0	960,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	102.37498				0.00	200,000,000	100,000,000
Total OML08 SPOT										0.00	200,000,000	100,000,000
Total For OML08										0.00	200,000,000	100,000,000
OML09 On 14/09/2022 Spot Bond			11.33000	100.41971	11.33000	100.32804		145,024,000,000.00			12,800,000	1,003,200,000
Total OML09 SPOT								145,024,000,000.00			12,800,000	1,003,200,000
Total For OML09								145,024,000,000.00			12,800,000	1,003,200,000
OML10 On 14/09/2025 Spot Bond			12.35000	97.13800	12.35000	97.04159				0.00	0	870,000,000
Total OML10 SPOT										0.00	0	870,000,000
Total For OML10										0.00	0	870,000,000
PMM12 On 25/11/2020 Spot Bond			10.00000	113.33900	10.00000	113.25000				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM34 On 07/03/2018 Spot Bond					0.00000	101.57431				0.00	0	0
Total PMM34 SPOT										0.00	0	0
Total For PMM34										0.00	0	0
PMM36 On 04/05/2018 Spot Bond					0.00000	100.25624				0.00	0	0
Total PMM36 SPOT										0.00	0	0
Total For PMM36										0.00	0	0
PMM37 On 27/11/2017 Spot Bond					0.00000	99.77994				0.00	0	0
Total PMM37 SPOT										0.00	0	0
Total For PMM37										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	101.61779				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	101.70321				0.00	0	0
Total PMM39 SPOT										0.00	0	0
Total For PMM39										0.00	0	0
PMM40 On 04/09/2018 Spot Bond					0.00000	101.63484				0.00	0	0
Total PMM40 SPOT										0.00	0	0
Total For PMM40										0.00	0	0
PMM41 On 07/05/2018 Spot Bond					0.00000	100.23829				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PMM41 SPOT										0.00	0	0
Total For PMM41										0.00	0	0
PPC00: On 31/12/2018 Spot Bond					0.00000	98.54608				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00: On 31/10/2019 Spot Bond					0.00000	97.74659				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PRE1A: On 27/01/2018 Spot Bond					0.00000	100.51212				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2018 Spot Bond					0.00000	100.49584				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2018 Spot Bond					0.00000	100.54432				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0
PRE1D On 27/01/2018 Spot Bond					0.00000	100.55559				0.00	0	0
Total PRE1D1 SPOT										0.00	0	0
Total For PRE1D1										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	99.93728				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	99.93401				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	99.93114				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	99.92541				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	99.92459				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	99.92378				0.00	0	0

Contract 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			9.39000	111.02883	9.45000	110.56856			338,717,181,890,000.00	3,017,967,751,000	2,409,971,023,300
Total R186 SPOT									18,717,181,890,000.00	017,967,751,000	409,971,023,300
Total For R186									18,717,181,890,000.00	017,967,751,000	409,971,023,300
R197 On 07/12/2023 Spot Bond			2.52000	298.73391	2.52000	298.64366			103,844,160,000,000.00	41,208,000,000	36,163,719,800
Total R197 SPOT									13,844,160,000,000.00	41,208,000,000	36,163,719,800
Total For R197									13,844,160,000,000.00	41,208,000,000	36,163,719,800
R202 On 07/12/2033 Spot Bond			2.70000	236.32557	2.70000	236.25075			834,300,000,000.00	309,000,000	196,019,443,500
Total R202 SPOT									834,300,000,000.00	309,000,000	196,019,443,500
Total For R202									834,300,000,000.00	309,000,000	196,019,443,500
R2023 On 28/02/2023 Spot Bond			8.69500	97.78177	8.76000	97.44895			665,357,814,066,500.00	421,547,764,700	879,105,302,500
Total R2023 SPOT									15,357,814,066,500.00	421,547,764,700	379,105,302,500
Total For R2023									15,357,814,066,500.00	421,547,764,700	379,105,302,500
R2030 On 31/01/2030 Spot Bond			9.90500	89.09460	9.90500	89.02442			488,661,525,623,000.00	251,253,056,600	523,394,369,900
Total R2030 SPOT									18,661,525,623,000.00	251,253,056,600	523,394,369,900
Total For R2030									18,661,525,623,000.00	251,253,056,600	523,394,369,900
R2032 On 31/03/2032 Spot Bond			10.09000	87.33603	10.09000	87.26520			047,167,647,822,000.00	301,998,775,800	469,565,146,800
Total R2032 SPOT									17,167,647,822,000.00	301,998,775,800	469,565,146,800
Total For R2032									17,167,647,822,000.00	301,998,775,800	469,565,146,800
R2035 On 28/02/2035 Spot Bond			10.25000	90.92933	10.25000	90.85404			406,522,418,850,000.00	137,221,699,400	455,832,782,100
Total R2035 SPOT									16,522,418,850,000.00	137,221,699,400	455,832,782,100
Total For R2035									16,522,418,850,000.00	137,221,699,400	455,832,782,100
R2037 On 31/01/2037 Spot Bond			10.31500	87.51802	10.31500	87.44630			154,586,527,069,500.00	208,878,965,300	603,327,116,200
Total R2037 SPOT									14,586,527,069,500.00	208,878,965,300	603,327,116,200
Total For R2037									14,586,527,069,500.00	208,878,965,300	603,327,116,200
R204 On 21/12/2018 Spot Bond			7.75500	103.56192	7.82000	103.43028			528,378,858,725,500.00	326,032,090,100	643,308,510,600
Total R204 SPOT									18,378,858,725,500.00	326,032,090,100	643,308,510,600
Total For R204									18,378,858,725,500.00	326,032,090,100	643,308,510,600
R2040 On 31/01/2040 Spot Bond			10.40500	90.63002	10.40500	90.55511			684,777,729,908,000.00	354,135,293,600	444,336,096,800
Total R2040 SPOT									14,777,729,908,000.00	354,135,293,600	444,336,096,800
Total For R2040									14,777,729,908,000.00	354,135,293,600	444,336,096,800
R2044 On 31/01/2044 Spot Bond			10.43000	87.65204	10.43000	87.57942			306,225,666,302,000.00	412,869,191,400	538,072,800,000
Total R2044 SPOT									16,225,666,302,000.00	412,869,191,400	538,072,800,000
Total For R2044									16,225,666,302,000.00	412,869,191,400	538,072,800,000
R2048 On 28/02/2048 Spot Bond			10.38000	86.96073	10.38000	86.88783			080,329,495,908,000.00	1,163,808,236,600	1,173,600,801,749

Contract 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									10,329,495,908,000.00	163,808,236,600	173,600,801,749
Total For R2048									10,329,495,908,000.00	163,808,236,600	173,600,801,749
R207 On 15/01/2020 Spot Bond			8.07500	100.90608	8.15000	100.69648			200,339,664,400,000.00	644,004,912,000	430,782,740,500
Total R207 SPOT									10,339,664,400,000.00	644,004,912,000	430,782,740,500
Total For R207									10,339,664,400,000.00	644,004,912,000	430,782,740,500
R208 On 31/03/2021 Spot Bond			8.33000	96.38298	8.40000	96.12204			691,955,419,511,000.00	203,115,896,700	746,179,959,600
Total R208 SPOT									11,955,419,511,000.00	203,115,896,700	746,179,959,600
Total For R208									11,955,419,511,000.00	203,115,896,700	746,179,959,600
R209 On 31/03/2036 Spot Bond			10.14500	68.70681	10.17500	68.46585			634,259,456,359,500.00	653,943,761,100	500,546,062,900
Total R209 SPOT									14,259,456,359,500.00	653,943,761,100	500,546,062,900
Total For R209									14,259,456,359,500.00	653,943,761,100	500,546,062,900
R210 On 31/03/2028 Spot Bond			2.71000	181.60812	2.60000	183.35667			381,580,280,365,000.00	140,804,531,500	113,416,626,600
Total R210 SPOT									11,580,280,365,000.00	140,804,531,500	113,416,626,600
Total For R210									11,580,280,365,000.00	140,804,531,500	113,416,626,600
R212 On 31/01/2022 Spot Bond			2.50000	150.09763	2.53000	149.87635			402,763,863,750,000.00	161,105,545,500	172,767,970,100
Total R212 SPOT									12,763,863,750,000.00	161,105,545,500	172,767,970,100
Total For R212									12,763,863,750,000.00	161,105,545,500	172,767,970,100
R213 On 28/02/2031 Spot Bond			9.93000	80.18836	9.98500	79.78552			271,024,193,426,000.00	127,998,408,200	526,564,667,700
Total R213 SPOT									11,024,193,426,000.00	127,998,408,200	526,564,667,700
Total For R213									11,024,193,426,000.00	127,998,408,200	526,564,667,700
R214 On 28/02/2041 Spot Bond			10.32000	67.97655	10.32000	67.91988			801,224,670,520,000.00	562,134,173,500	932,903,849,700
Total R214 SPOT									11,224,670,520,000.00	562,134,173,500	932,903,849,700
Total For R214									11,224,670,520,000.00	562,134,173,500	932,903,849,700
RCG01 On 24/10/2019 Spot Bond					0.00000	100.75008			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond					0.00000	101.38078			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB0 On 10/12/2017 Spot Bond					0.00000	101.88401			0.00	0	0
Total RCSB07 SPOT									0.00	0	0
Total For RCSB07									0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF021 On 04/12/2020 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 RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03I On 04/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond					0.00000	101.84369				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond					0.00000	101.94889				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	103.11863				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond					0.00000	102.21956				0.00	0	0
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDFB06/JIBAR SPOT										0.00	0	0
Total For RDFB06/JIBAR										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond					0.00000	101.51487				0.00	1,080,000,000	540,000,000
Total RDFB07 SPOT										0.00	1,080,000,000	540,000,000
Total For RDFB07										0.00	1,080,000,000	540,000,000
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.19930				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	101.81239				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	101.28251				0.00	0	259,000,000
Total RDFB10 SPOT										0.00	0	259,000,000
Total For RDFB10										0.00	0	259,000,000
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.22724				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFC3 On 04/06/2018 Spot Bond					0.00000	101.64068				0.00	0	104,000,000
Total RDFC38 SPOT										0.00	0	104,000,000
Total For RDFC38										0.00	0	104,000,000
RDFC3 On 27/07/2018 Spot Bond					0.00000	100.46552				0.00	0	0
Total RDFC39 SPOT										0.00	0	0
Total For RDFC39										0.00	0	0
RDFC4 On 23/03/2018 Spot Bond					0.00000	101.18466				0.00	0	0
Total RDFC40 SPOT										0.00	0	0
Total For RDFC40										0.00	0	0
RDFC4 On 05/10/2018 Spot Bond					0.00000	100.94317				0.00	0	0
Total RDFC41 SPOT										0.00	0	0
Total For RDFC41										0.00	0	0
REB01 On 21/05/2018 Spot Bond					0.00000	99.95706				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	99.90645				0.00	0	0
Total REB02 SPOT										0.00	0	0
Total For REB02										0.00	0	0
REBC0 On 17/11/2017 Spot Bond					0.00000	100.00000				0.00	0	0
Total REBC05 SPOT										0.00	0	0
Total For REBC05										0.00	0	0
RED20 On 05/07/2018 Spot Bond					0.00000	101.35393				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RED20 On 05/04/2019 Spot Bond					0.00000	101.42920				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20 On 05/04/2019 Spot Bond					0.00000	101.72441				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20 On 05/01/2020 Spot Bond					0.00000	101.41115				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20 On 05/07/2020 Spot Bond					0.00000	101.83911				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	101.90182				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RES01 On 02/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02 On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03 On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04 On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES18 On 05/02/2018 Spot Bond					0.00000	100.26786				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES30 On 07/03/2021 Spot Bond					0.00000	101.72025				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES34 On 25/08/2019 Spot Bond					0.00000	100.55131				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	99.76737				0.00	0	0

Contract 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	101.01086			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	100.39314			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	100.83833			0.00	0	0
Total RES40 SPOT									0.00	0	0
Total For RES40									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			9.92000	100.94717	9.92000	100.86666		71,424,000,000.00		7,200,000	1,800,000
Total RW21 SPOT								71,424,000,000.00		7,200,000	1,800,000
Total For RW21								71,424,000,000.00		7,200,000	1,800,000
RW23 On 10/12/2023 Spot Bond			10.44000	100.12590	10.44000	100.04242		0.00		0	0
Total RW23 SPOT								0.00		0	0
Total For RW23								0.00		0	0
RW28 On 10/12/2028 Spot Bond			11.68500	95.73660	11.68500	95.64753		0.00		0	40,000,000
Total RW28 SPOT								0.00		0	40,000,000
Total For RW28								0.00		0	40,000,000
S1329L On 12/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total S1329U SPOT								0.00		0	0
Total For S1329U								0.00		0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	113.33900	10.00000	113.25000		0.00		0	0
Total SBK12/R157 SPOT								0.00		0	0
Total For SBK12/R157								0.00		0	0
SBK14 On 01/12/2017 Spot Bond			7.71000	7.71000	7.71000	104.52090		32,382,000,000,000.00		4,200,000,000	2,088,000,000
Total SBK14 SPOT								32,382,000,000,000.00		4,200,000,000	2,088,000,000
Total For SBK14								32,382,000,000,000.00		4,200,000,000	2,088,000,000
SBK16 On 15/03/2018 Spot Bond					0.00000	101.68017		0.00		3,446,000,000	1,723,000,000

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 SBK16 SPOT									0.00	3,446,000,000	1,723,000,000
Total For SBK16									0.00	3,446,000,000	1,723,000,000
SBK17 On 30/07/2019 Spot Bond					0.00000	100.85081			0.00	3,386,000,000	1,693,000,000
Total SBK17 SPOT									0.00	3,386,000,000	1,693,000,000
Total For SBK17									0.00	3,386,000,000	1,693,000,000
SBK18 On 24/10/2020 Spot Bond					0.00000	99.86452			0.00	1,713,200,000	886,600,000
Total SBK18 SPOT									0.00	1,713,200,000	886,600,000
Total For SBK18									0.00	1,713,200,000	886,600,000
SBK19 On 24/10/2019 Spot Bond					0.00000	100.60978			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	103.42113			0.00	1,674,000,000	837,000,000
Total SBK20 SPOT									0.00	1,674,000,000	837,000,000
Total For SBK20									0.00	1,674,000,000	837,000,000
SBK21 On 28/01/2020 Spot Bond					0.00000	101.29363			0.00	7,110,000,000	3,555,000,000
Total SBK21 SPOT									0.00	7,110,000,000	3,555,000,000
Total For SBK21									0.00	7,110,000,000	3,555,000,000
SBK22 On 28/05/2020 Spot Bond					0.00000	103.77847			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			11.59000	99.65268	11.59000	105.32176			0.00	0	1,910,000,000
Total SBK23 SPOT									0.00	0	1,910,000,000
Total For SBK23									0.00	0	1,910,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	102.08339			0.00	0	49,000,000
Total SBK24 SPOT									0.00	0	49,000,000
Total For SBK24									0.00	0	49,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	104.71520			0.00	180,000,000	110,000,000
Total SBK25 SPOT									0.00	180,000,000	110,000,000
Total For SBK25									0.00	180,000,000	110,000,000
SBK26 On 25/04/2021 Spot Bond			11.50000	102.93094	11.50000	102.83613			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBK9 On 10/04/2018 Spot Bond			8.82000	100.76670	8.82000	100.69611		3,540,489,120,000.00		401,416,000	2,960,708,000

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 SBK9 SPOT									3,540,489,120,000.00	401,416,000	2,960,708,000
Total For SBK9									3,540,489,120,000.00	401,416,000	2,960,708,000
SBS16 On 22/09/2018 Spot Bond					0.00000	101.77983			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	102.31692			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			9.28000	106.85068	9.28000	106.77126			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.49500	97.67515	10.49500	97.59239			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond					0.00000	102.00501			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS24 On 24/05/2019 Spot Bond					0.00000	100.81645			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			8.69000	100.15548	8.69000	100.08605			0.00	0	42,500,000
Total SBS25 SPOT									0.00	0	42,500,000
Total For SBS25									0.00	0	42,500,000
SBS27 On 20/02/2024 Spot Bond			10.01000	103.04933	10.01000	102.96729		10,638,628,000,000.00		1,062,800,000	531,400,000
Total SBS27 SPOT								10,638,628,000,000.00		1,062,800,000	531,400,000
Total For SBS27								10,638,628,000,000.00		1,062,800,000	531,400,000
SBS29 On 12/06/2019 Spot Bond			8.60000	103.94175	8.60000	103.87004			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.67000	86.29647	10.67000	86.22337			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	101.47404			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 12/06/2027 Spot Bond			10.73500	98.69776	10.73500	98.61320			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS33 On 19/09/2019 Spot Bond					0.00000	101.34494			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			10.74500	98.63473	10.74500	98.54920			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond					0.00000	100.52261			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond					0.00000	100.82088			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.79500	100.84838	8.79500	100.77764			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			10.26000	96.93949	10.26000	96.86045			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			11.21500	93.10571	11.21500	93.02292			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.53000	97.06565	9.53000	96.99079		8,287,288,000,000.00		869,600,000	1,014,800,000
Total SBS4 SPOT								8,287,288,000,000.00		869,600,000	1,014,800,000
Total For SBS4								8,287,288,000,000.00		869,600,000	1,014,800,000
SBS40 On 12/11/2020 Spot Bond					0.00000	101.00683			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			9.87000	100.64008	9.87000	100.55976		181,608,000,000.00		18,400,000	4,600,000
Total SBS41 SPOT								181,608,000,000.00		18,400,000	4,600,000
Total For SBS41								181,608,000,000.00		18,400,000	4,600,000
SBS42 On 12/11/2025 Spot Bond			10.36500	101.69789	10.36500	101.61275			0.00	0	110,000,000
Total SBS42 SPOT									0.00	0	110,000,000
Total For SBS42									0.00	0	110,000,000
SBS43 On 12/11/2027 Spot Bond			10.72000	100.83696	10.72000	100.74973			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS44 On 15/02/2019 Spot Bond					0.00000	100.33627				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	100.91059				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			9.87500	105.88567	9.87500	105.80251				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	100.88552				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	100.19660				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	100.40686				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			9.86000	101.48582	9.86000	101.40622				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			10.49000	10.49000	10.49000	99.66371				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	100.04549				0.00	3,000,000,000	1,500,000,000
Total SBS52 SPOT										0.00	3,000,000,000	1,500,000,000
Total For SBS52										0.00	3,000,000,000	1,500,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	101.04433				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	101.51894				0.00	0	10,000,000
Total SBS54 SPOT										0.00	0	10,000,000
Total For SBS54										0.00	0	10,000,000
SBS55 On 12/06/2022 Spot Bond					0.00000	102.01959				0.00	0	20,000,000

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 SBS55 SPOT										0.00	0	20,000,000
Total For SBS55										0.00	0	20,000,000
SBS56 On 12/06/2022 Spot Bond			9.76000	9.76000	9.76000	100.92184				0.00	0	0
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	101.78722				0.00	0	0
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	102.18360				0.00	22,000,000	5,500,000
Total SBS58 SPOT										0.00	22,000,000	5,500,000
Total For SBS58										0.00	22,000,000	5,500,000
SBS59 On 09/10/2020 Spot Bond					0.00000	100.87385				0.00	0	0
Total SBS59 SPOT										0.00	0	0
Total For SBS59										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.55000	283.46181	3.55000	283.35261				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			4.25000	4.25000	4.25000	195.98823				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	101.69575				0.00	0	0
Total SBT101 SPOT										0.00	0	0
Total For SBT101										0.00	0	0
SBT102 On 30/09/2022 Spot Bond					0.00000	101.94908				0.00	0	0
Total SBT102 SPOT										0.00	0	0
Total For SBT102										0.00	0	0
SF2A2L On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0
SF2BU On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	101.30061				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	101.30074				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	101.16721				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
SHS06 On 12/12/2017 Spot Bond					0.00000	101.73871				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	113.33900	10.00000	113.25000				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS22 On 23/02/2020 Spot Bond					0.00000	100.26447				0.00	2,000,000,000	2,000,000,000
Total SHS22 SPOT										0.00	2,000,000,000	2,000,000,000
Total For SHS22										0.00	2,000,000,000	2,000,000,000
SHS23 On 29/06/2018 Spot Bond					0.00000	101.34371				0.00	0	0
Total SHS23 SPOT										0.00	0	0
Total For SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond					0.00000	101.20568				0.00	0	0
Total SHS24 SPOT										0.00	0	0
Total For SHS24										0.00	0	0
SHS25 On 29/06/2020 Spot Bond			10.30000	102.79574	10.30000	102.71114				0.00	0	0
Total SHS25 SPOT										0.00	0	0
Total For SHS25										0.00	0	0
SHS26 On 29/06/2020 Spot Bond					0.00000	101.20568				0.00	0	0
Total SHS26 SPOT										0.00	0	0
Total For SHS26										0.00	0	0
SHS28 On 15/04/2018 Spot Bond					0.00000	101.10275				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SHS28 SPOT									0.00	0	0
Total For SHS28									0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SHS29U SPOT									0.00	0	0
Total For SHS29U									0.00	0	0
SHS30 On 05/04/2020 Spot Bond					0.00000	101.03971			0.00	0	270,000,000
Total SHS30 SPOT									0.00	0	270,000,000
Total For SHS30									0.00	0	270,000,000
SHS31 On 05/10/2022 Spot Bond					0.00000	101.25552			0.00	0	0
Total SHS31 SPOT									0.00	0	0
Total For SHS31									0.00	0	0
SHS32 On 10/07/2020 Spot Bond					0.00000	100.92211			0.00	0	0
Total SHS32 SPOT									0.00	0	0
Total For SHS32									0.00	0	0
SHS33 On 10/10/2022 Spot Bond					0.00000	100.94258			0.00	20,000,000	5,000,000
Total SHS33 SPOT									0.00	20,000,000	5,000,000
Total For SHS33									0.00	20,000,000	5,000,000
SHS34 On 03/11/2022 Spot Bond					0.00000	100.34607			0.00	0	0
Total SHS34 SPOT									0.00	0	0
Total For SHS34									0.00	0	0
SLI3 On 15/08/2018 Spot Bond			8.95500	102.09154	8.95500	102.01867			0.00	0	0
Total SLI3 SPOT									0.00	0	0
Total For SLI3									0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	100.35829			0.00	0	0
Total SLI4 SPOT									0.00	0	0
Total For SLI4									0.00	0	0
SLRA1 On 15/08/2019 Spot Bond					0.00000	100.04522			0.00	0	0
Total SLRA1 SPOT									0.00	0	0
Total For SLRA1									0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.04635			0.00	0	0
Total SLRA2 SPOT									0.00	0	0
Total For SLRA2									0.00	0	0
SLRB1 On 15/08/2019 Spot Bond					0.00000	100.04738			0.00	0	0
Total SLRB1 SPOT									0.00	0	0
Total For SLRB1									0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.04767			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond					0.00000	100.05175				0.00	0	0
Total SLRC1 SPOT										0.00	0	0
Total For SLRC1										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.05252				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	100.93872				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			11.36000	11.36000	11.36000	102.76042				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	101.64342				0.00	0	1,000,000
Total SNT04 SPOT										0.00	0	1,000,000
Total For SNT04										0.00	0	1,000,000
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.66496				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	99.91163				0.00	0	20,000,000
Total SPDA11 SPOT										0.00	0	20,000,000
Total For SPDA11										0.00	0	20,000,000
SPDA12 On 21/08/2022 Spot Bond					0.00000	99.90972				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	99.91224				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond					0.00000	100.12051				0.00	0	225,000,000
Total SPDA7 SPOT										0.00	0	225,000,000
Total For SPDA7										0.00	0	225,000,000
SPDA8 On 21/08/2021 Spot Bond					0.00000	99.90256				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	99.91031				0.00	0	0

Contract 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	101.72460			0.00	0	0
Total SPG002 SPOT									0.00	0	0
Total For SPG002									0.00	0	0
SPG00:On 31/10/2019 Spot Bond					0.00000	100.43854			0.00	0	0
Total SPG003 SPOT									0.00	0	0
Total For SPG003									0.00	0	0
SSA05 On 16/04/2018 Spot Bond					0.00000	100.88421			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			10.10000	96.49998	10.10000	96.42165		2,955,260,000,000.00		292,600,000	646,300,000
Total SSA06 SPOT								2,955,260,000,000.00		292,600,000	646,300,000
Total For SSA06								2,955,260,000,000.00		292,600,000	646,300,000
SSN00:On 31/03/2021 Spot Bond			9.97000	91.92346	9.97000	91.84978		0.00		0	0
Total SSN004 SPOT								0.00		0	0
Total For SSN004								0.00		0	0
SSN00:On 31/03/2021 Spot Bond			9.97000	91.92346	9.97000	91.84978		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			3.99500	3.99500	3.99500	117.32562		0.00		0	0
Total SSN011 SPOT								0.00		0	0
Total For SSN011								0.00		0	0
SSN01:On 21/12/2026 Spot Bond			10.95000	101.79148	10.95000	101.70257		0.00		0	0
Total SSN017 SPOT								0.00		0	0
Total For SSN017								0.00		0	0
SSN02:On 28/02/2031 Spot Bond			11.85500	69.46476	11.85500	69.39850		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	100.60516		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	100.74094		0.00		0	0
Total SSN026 SPOT								0.00		0	0
Total For SSN026								0.00		0	0
SSN02:On 25/09/2019 Spot Bond					0.00000	101.28649		0.00		0	0

Contract 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	102.01041				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	101.47220				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	101.84273				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	99.99984				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN035 On 18/12/2020 Spot Bond					0.00000	107.38958				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SSN036 On 01/06/2021 Spot Bond					0.00000	102.02938				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN037 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.93213				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	100.85211				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			10.16000	99.41295	10.16000	99.33179				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN041 On 01/12/2017 Spot Bond					0.00000	95.40940				0.00	0	0
Total SSN042 SPOT										0.00	0	0
Total For SSN042										0.00	0	0
SSN042 On 31/01/2038 Spot Bond			4.31000	97.22333	4.31000	97.18013				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	100.19980				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN044 On 14/02/2018 Spot Bond					0.00000	100.00756				0.00	0	0
Total SSN045 SPOT										0.00	0	0
Total For SSN045										0.00	0	0
SSN045 On 30/04/2027 Spot Bond					0.00000	100.43870				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	100.91623				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN047 On 21/06/2018 Spot Bond					0.00000	103.35352				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	102.67225				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			3.55000	3.55000	3.55000	282.88446				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	101.12505				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	100.49914				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			8.45200	105.06574	8.45200	100.31855				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	100.53468				0.00	0	2,000,000,000
Total SSN054 SPOT										0.00	0	2,000,000,000
Total For SSN054										0.00	0	2,000,000,000
SSN054 On 03/11/2022 Spot Bond					0.00000	100.34043				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			10.40000	93.84406	10.40000	93.76568				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/08/2019 Spot Bond					0.00000	102.04279				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	100.39287				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			9.80000	100.99295	9.80000	100.91421				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A10 On 21/08/2018 Spot Bond					0.00000	100.34776				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	99.90125				0.00	0	20,000,000
Total T13A11 SPOT										0.00	0	20,000,000
Total For T13A11										0.00	0	20,000,000
T13A12 On 21/08/2020 Spot Bond			9.70000	104.27561	9.70000	104.19511				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond					0.00000	99.90912				0.00	0	0
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond					0.00000	100.05271				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	99.90147				0.00	0	116,000,000
Total T13A15 SPOT										0.00	0	116,000,000
Total For T13A15										0.00	0	116,000,000
T13A16 On 21/08/2020 Spot Bond			9.80000	103.72362	9.80000	103.64275				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	99.91064				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	99.63135				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			9.75000	102.35592	9.75000	102.27651				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	99.91111				0.00	0	20,000,000
Total T14A10 SPOT										0.00	0	20,000,000
Total For T14A10										0.00	0	20,000,000
T14A11 On 21/11/2021 Spot Bond					0.00000	99.90879				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			9.15000	99.97556	9.15000	99.90227				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
TFS117 On 02/09/2018 Spot Bond					0.00000	101.93800				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS123 On 20/03/2019 Spot Bond					0.00000	101.04055				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS135 On 06/07/2018 Spot Bond					0.00000	101.28335				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	100.98050				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS139 On 27/05/2019 Spot Bond					0.00000	100.52352				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	100.42163				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	100.43613				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS143 On 17/11/2017 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 TFS143 SPOT										0.00	0	0
Total For TFS143										0.00	0	0
TFS144 On 20/03/2020 Spot Bond					0.00000	101.31278				0.00	0	10,000,000
Total TFS144 SPOT										0.00	0	10,000,000
Total For TFS144										0.00	0	10,000,000
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.35364				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS14€ On 25/04/2018 Spot Bond					0.00000	100.30657				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	100.80115				0.00	0	10,000,000
Total TFS147 SPOT										0.00	0	10,000,000
Total For TFS147										0.00	0	10,000,000
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.82257				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.38619				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS15C On 16/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TFS150 SPOT										0.00	0	0
Total For TFS150										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond					0.00000	100.71078				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	102.94499	8.73000	102.87330				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	100.97560				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A€ On 18/07/2018 Spot Bond			9.32000	9.32000	9.32000	101.98763				0.00	0	3,620,000,000

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 TH11A6 SPOT										0.00	0	3,620,000,000
Total For TH11A6										0.00	0	3,620,000,000
TH11A6 On 18/07/2018 Spot Bond					0.00000	100.82779				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2018 Spot Bond					0.00000	100.90729				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	100.73833				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	100.73509				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2018 Spot Bond					0.00000	100.81847				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	100.81523				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	100.78692				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2018 Spot Bond					0.00000	101.07020				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2018 Spot Bond					0.00000	101.07342				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2018 Spot Bond					0.00000	101.05732				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	99.91384				0.00	0	6,229,100
Total TH12A1 SPOT										0.00	0	6,229,100
Total For TH12A1										0.00	0	6,229,100
TH12A2 On 21/08/2019 Spot Bond					0.00000	99.91117				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			9.75000	9.75000	9.75000	101.24752				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond					0.00000	99.91277				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A4 On 21/08/2019 Spot Bond					0.00000	99.90903				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			9.66000	100.31962	9.66000	100.24250				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond					0.00000	99.91331				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	99.90903				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond			9.77000	99.72941	9.77000	99.65189				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond					0.00000	99.90422				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond					0.00000	99.90422				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond					0.00000	99.90422				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond					0.00000	99.90422				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond					0.00000	101.17667				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C:On 21/08/2019 Spot Bond					0.00000	101.17667				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C:On 21/08/2019 Spot Bond					0.00000	99.89569				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C:On 21/08/2019 Spot Bond					0.00000	99.89580				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D:On 21/08/2019 Spot Bond					0.00000	99.86123				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D:On 21/08/2019 Spot Bond					0.00000	99.86123				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	99.95374				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	99.86186				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	99.91524				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	99.91289				0.00	0	10,000,000
Total TH13A2 SPOT										0.00	0	10,000,000
Total For TH13A2										0.00	0	10,000,000
TH13A:On 21/08/2020 Spot Bond					0.00000	100.27149				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A:On 21/08/2020 Spot Bond			9.90000	100.90826	9.90000	100.82879				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	99.91513				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A5 On 21/08/2018 Spot Bond					0.00000	100.20420				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A6 On 21/08/2020 Spot Bond					0.00000	99.35588				0.00	0	20,000,000
Total TH13A7 SPOT										0.00	0	20,000,000
Total For TH13A7										0.00	0	20,000,000
TH13A7 On 21/08/2020 Spot Bond			9.79000	101.97449	9.79000	101.89507				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A8 On 21/08/2018 Spot Bond					0.00000	100.09652				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13A9 On 21/08/2020 Spot Bond					0.00000	99.90411				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond					0.00000	99.90400				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond					0.00000	99.89545				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond					0.00000	99.89764				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond					0.00000	99.90443				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond					0.00000	99.89661				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond					0.00000	99.89575				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond					0.00000	99.88998				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond					0.00000	99.88780				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond					0.00000	99.89072				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13C5 On 21/08/2020 Spot Bond					0.00000	99.86141				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D1 On 21/08/2020 Spot Bond					0.00000	99.86141				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D2 On 21/08/2020 Spot Bond					0.00000	99.85173				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D3 On 21/08/2020 Spot Bond					0.00000	99.85337				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D4 On 21/08/2020 Spot Bond					0.00000	99.85928				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A5 On 21/11/2017 Spot Bond					0.00000	99.91692				0.00	0	0
Total TH14A1 SPOT										0.00	0	0
Total For TH14A1										0.00	0	0
TH14A1 On 21/11/2019 Spot Bond					0.00000	100.18410				0.00	0	20,000,000
Total TH14A2 SPOT										0.00	0	20,000,000
Total For TH14A2										0.00	0	20,000,000
TH14A2 On 21/11/2021 Spot Bond					0.00000	99.90728				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A3 On 21/11/2021 Spot Bond			9.94000	100.48472	9.94000	100.40529				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A4 On 21/02/2018 Spot Bond					0.00000	99.91968				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14A5 SPOT										0.00	0	0
Total For TH14A5										0.00	0	0
TH14A5 On 21/11/2019 Spot Bond					0.00000	100.45935				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A6 On 21/11/2021 Spot Bond					0.00000	99.90814				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond			9.89000	98.22228	9.89000	98.14800				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A8 On 21/05/2018 Spot Bond					0.00000	99.91849				0.00	0	0
Total TH14A9 SPOT										0.00	0	0
Total For TH14A9										0.00	0	0
TH14A9 On 21/11/2021 Spot Bond					0.00000	99.90068				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond					0.00000	99.90392				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond					0.00000	99.90522				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond					0.00000	99.89527				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond					0.00000	99.89743				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond					0.00000	99.89873				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14C3 On 21/11/2021 Spot Bond					0.00000	99.86297				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D1 On 21/11/2021 Spot Bond					0.00000	99.86522				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	99.86834				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH9A1: On 18/07/2019 Spot Bond					0.00000	101.33378				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE9B: On 18/07/2019 Spot Bond					0.00000	100.76748				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C: On 18/07/2019 Spot Bond					0.00000	102.69575				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D: On 18/07/2019 Spot Bond					0.00000	101.09832				0.00	0	0
Total THE9D4 SPOT										0.00	0	0
Total For THE9D4										0.00	0	0
TL20 On 22/02/2020 Spot Bond			9.50000	9.50000	9.50000	97.46391				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R: On 22/02/2020 Spot Bond			100.00000	29.69633	100.00000	29.52763				0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	113.33900	10.00000	113.25000				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	101.72950				0.00	0	10,000,000
Total TL22 SPOT										0.00	0	10,000,000
Total For TL22										0.00	0	10,000,000
TL23 On 05/09/2022 Spot Bond					0.00000	101.78198				0.00	0	0
Total TL23 SPOT										0.00	0	0
Total For TL23										0.00	0	0
TL24 On 05/09/2022 Spot Bond			9.95000	98.46946	9.95000	98.39025				0.00	0	0
Total TL24 SPOT										0.00	0	0
Total For TL24										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL25 On 04/09/2024 Spot Bond			10.48000	104.42972	10.48000	97.58088			0.00	0	0
Total TL25 SPOT									0.00	0	0
Total For TL25									0.00	0	0
TLC02 On 22/03/2018 Spot Bond					0.00000	101.24098			0.00	0	0
Total TLC02 SPOT									0.00	0	0
Total For TLC02									0.00	0	0
TLC03 On 22/03/2018 Spot Bond					0.00000	101.17723			0.00	0	0
Total TLC03 SPOT									0.00	0	0
Total For TLC03									0.00	0	0
TN20 On 17/09/2020 Spot Bond			9.71000	103.73873	9.71000	103.65723		1,260,358,000,000.00	129,800,000	56,958,660,079	
Total TN20 SPOT								1,260,358,000,000.00	129,800,000	56,958,660,079	
Total For TN20								1,260,358,000,000.00	129,800,000	56,958,660,079	
TN20/R On 17/09/2020 Spot Bond			100.00000	21.18723	100.00000	21.04531		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	15.03061	100.00000	14.92994		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			10.32000	102.50626	10.32000	102.42081		1,636,752,000,000.00	158,600,000	16,363,700,000	
Total TN23 SPOT								1,636,752,000,000.00	158,600,000	16,363,700,000	
Total For TN23								1,636,752,000,000.00	158,600,000	16,363,700,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	11.85348	100.00000	11.77408		0.00	0	0	
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	
TN25 On 19/08/2025 Spot Bond			11.25000	93.47517	11.25000	93.39180		0.00	0	26,580,000,000	
Total TN25 SPOT								0.00	0	26,580,000,000	
Total For TN25								0.00	0	26,580,000,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	11.82986	100.00000	11.75192		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			11.37000	85.62197	11.37000	85.54354		0.00	0	10,030,000,000	
Total TN27 SPOT								0.00	0	10,030,000,000	
Total For TN27								0.00	0	10,030,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27/R On 14/11/2027 Spot Bond			100.00000	9.04820	100.00000	8.98759			0.00	0	0
Total TN27/R186 SPOT									0.00	0	0
Total For TN27/R186									0.00	0	0
TN30 On 09/10/2030 Spot Bond			11.97500	91.61973	11.97500	91.53196			0.00	0	10,700,000,000
Total TN30 SPOT									0.00	0	10,700,000,000
Total For TN30									0.00	0	10,700,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	121.06931	8.00000	120.99106			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			12.42000	88.61890	12.42000	88.53093			0.00	0	5,800,000,000
Total TN40 SPOT									0.00	0	5,800,000,000
Total For TN40									0.00	0	5,800,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	101.21553	10.75000	101.12821			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	99.98350			0.00	0	40,000,000
Total TNF18 SPOT									0.00	0	40,000,000
Total For TNF18									0.00	0	40,000,000
TORQ1 On 15/08/2018 Spot Bond					0.00000	100.05209			0.00	0	0
Total TORQ10 SPOT									0.00	0	0
Total For TORQ10									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond					0.00000	99.66273			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond					0.00000	100.05951			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TORQ7 On 15/08/2019 Spot Bond					0.00000	100.04452			0.00	818,120,100	818,120,100
Total TORQ7 SPOT									0.00	818,120,100	818,120,100
Total For TORQ7									0.00	818,120,100	818,120,100
TORQ8 On 15/08/2018 Spot Bond					0.00000	100.04560			0.00	0	0
Total TORQ8 SPOT									0.00	0	0
Total For TORQ8									0.00	0	0
TORQ9 On 15/08/2018 Spot Bond					0.00000	100.04723			0.00	0	0
Total TORQ9 SPOT									0.00	0	0
Total For TORQ9									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA0 On 25/11/2020 Spot Bond			10.00000	113.33900	10.00000	113.25000			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0: On 05/04/2018 Spot Bond					0.00000	101.13632			0.00	0	0
Total TPDA03 SPOT									0.00	0	0
Total For TPDA03									0.00	0	0
TPDA0: On 10/04/2019 Spot Bond					0.00000	101.06117			0.00	0	0
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0
TPDA0: On 30/11/2018 Spot Bond					0.00000	102.24311			0.00	0	0
Total TPDA06 SPOT									0.00	0	0
Total For TPDA06									0.00	0	0
TPDA0: On 30/11/2020 Spot Bond			9.90000	98.73635	9.90000	103.39491			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	101.49739			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	101.56871			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			10.05000	103.20564	10.05000	103.12273			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	101.49913			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	101.56871			0.00	0	0
Total TRA2A5 SPOT									0.00	0	0
Total For TRA2A5									0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			9.85000	9.85000	9.85000	103.69980			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	101.68187			0.00	0	0
Total TRA2B1 SPOT									0.00	0	0
Total For TRA2B1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2B: On 14/12/2020 Spot Bond					0.00000	101.72538				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	101.90803				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	101.97757				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	102.42910				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D: On 14/12/2020 Spot Bond					0.00000	102.42910				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A: On 14/11/2018 Spot Bond					0.00000	100.19029				0.00	0	0
Total TRA3A1 SPOT										0.00	0	0
Total For TRA3A1										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.20796				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.21332				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.24740				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	101.55725				0.00	198,563,600	99,281,800
Total TRAA2 SPOT										0.00	198,563,600	99,281,800
Total For TRAA2										0.00	198,563,600	99,281,800
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	102.09472				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAB21 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	101.59500			0.00	0	0
Total TRAC1 SPOT									0.00	0	0
Total For TRAC1									0.00	0	0
TRAC2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRAC2U SPOT									0.00	0	0
Total For TRAC2U									0.00	0	0
TRAD1 On 14/06/2019 Spot Bond					0.00000	103.57298			0.00	1,000,000,000	1,000,000,000
Total TRAD1 SPOT									0.00	1,000,000,000	1,000,000,000
Total For TRAD1									0.00	1,000,000,000	1,000,000,000
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	104.49386			0.00	0	0
Total TRAE1 SPOT									0.00	0	0
Total For TRAE1									0.00	0	0
TRAE21 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	96.55509			0.00	0	600,000,000
Total TSP221 SPOT									0.00	0	600,000,000
Total For TSP221									0.00	0	600,000,000
TSP222 On 10/05/2018 Spot Bond					0.00000	96.24839			0.00	0	0
Total TSP222 SPOT									0.00	0	0
Total For TSP222									0.00	0	0
TSP223 On 23/11/2017 Spot Bond					0.00000	99.87167			0.00	0	0
Total TSP223 SPOT									0.00	0	0
Total For TSP223									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP224 On 24/05/2018 Spot Bond					0.00000	95.95747				0.00	0	0
Total TSP224 SPOT										0.00	0	0
Total For TSP224										0.00	0	0
TSP225 On 07/12/2017 Spot Bond					0.00000	99.57264				0.00	0	0
Total TSP225 SPOT										0.00	0	0
Total For TSP225										0.00	0	0
TSP226 On 07/06/2018 Spot Bond					0.00000	95.69347				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	95.40088				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	100.62027				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC24 On 27/11/2017 Spot Bond					0.00000	101.67548				0.00	0	0
Total TWC248 SPOT										0.00	0	0
Total For TWC248										0.00	0	0
TWC24 On 30/11/2017 Spot Bond					0.00000	101.60915				0.00	0	0
Total TWC249 SPOT										0.00	0	0
Total For TWC249										0.00	0	0
TWC25 On 10/01/2018 Spot Bond					0.00000	100.79731				0.00	0	0
Total TWC250 SPOT										0.00	0	0
Total For TWC250										0.00	0	0
TWC25 On 15/01/2018 Spot Bond					0.00000	100.71889				0.00	0	0
Total TWC251 SPOT										0.00	0	0
Total For TWC251										0.00	0	0
TWC25 On 18/01/2018 Spot Bond					0.00000	100.65710				0.00	0	0
Total TWC252 SPOT										0.00	0	0
Total For TWC252										0.00	0	0
TWC25 On 22/01/2018 Spot Bond					0.00000	100.51336				0.00	0	0
Total TWC253 SPOT										0.00	0	0
Total For TWC253										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC25 On 29/01/2018 Spot Bond					0.00000	100.51336			0.00	0	0
Total TWC254 SPOT									0.00	0	0
Total For TWC254									0.00	0	0
TWC25 On 12/02/2018 Spot Bond					0.00000	100.14441			0.00	0	0
Total TWC255 SPOT									0.00	0	0
Total For TWC255									0.00	0	0
TWC25 On 16/02/2018 Spot Bond					0.00000	100.06189			0.00	0	0
Total TWC256 SPOT									0.00	0	0
Total For TWC256									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.90000	104.49928	9.90000	104.41564		18,918,563,400,000.00	1,910,966,000	955,483,000	
Total UG21 SPOT								18,918,563,400,000.00	1,910,966,000	955,483,000	
Total For UG21								18,918,563,400,000.00	1,910,966,000	955,483,000	
UG26 On 09/03/2026 Spot Bond			11.42000	101.63187	11.42000	101.53837		0.00	0	0	
Total UG26 SPOT								0.00	0	0	
Total For UG26								0.00	0	0	
VCJA1U On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA1U SPOT								0.00	0	0	
Total For VCJA1U								0.00	0	0	
VCJA2U On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA2U SPOT								0.00	0	0	
Total For VCJA2U								0.00	0	0	
VCJB1U On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJB1U SPOT								0.00	0	0	
Total For VCJB1U								0.00	0	0	
VCJB2U On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJB2U SPOT								0.00	0	0	
Total For VCJB2U								0.00	0	0	
VCPA1U 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	
VCPA2U 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	
VCPB1U 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
VKC21 On 06/03/2018 Spot Bond					0.00000	101.53370			0.00	0	0
Total VKC21 SPOT									0.00	0	0
Total For VKC21									0.00	0	0
VKC22 On 29/03/2018 Spot Bond					0.00000	101.01680			0.00	0	0
Total VKC22 SPOT									0.00	0	0
Total For VKC22									0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VKE01U SPOT									0.00	0	0
Total For VKE01U									0.00	0	0
VKE05 On 28/03/2018 Spot Bond					0.00000	101.30977			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0
VKE06 On 08/05/2018 Spot Bond					0.00000	100.21147			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	101.67716			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0
VKE08 On 29/03/2019 Spot Bond					0.00000	101.50351			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	100.92617			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	100.94304			0.00	0	0
Total VKE10 SPOT									0.00	0	0
Total For VKE10									0.00	0	0

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
VPB08I On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB08U SPOT									0.00	0	0
Total For VPB08U									0.00	0	0
VPB09I On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB09U SPOT									0.00	0	0
Total For VPB09U									0.00	0	0
VRI708 On 29/11/2017 Spot Bond					0.00000	101.64384			0.00	0	0
Total VRI708 SPOT									0.00	0	0
Total For VRI708									0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	100.87785			0.00	0	7,000,000
Total WHL01 SPOT									0.00	0	7,000,000
Total For WHL01									0.00	0	7,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL01U SPOT									0.00	0	0
Total For WHL01U									0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL02U SPOT									0.00	0	0
Total For WHL02U									0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WRS2U SPOT									0.00	0	0
Total For WRS2U									0.00	0	0
WS05 On 01/08/2018 Spot Bond			3.11000	3.11000	3.11000	253.13450			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			8.38000	100.67736	8.38000	105.09897			0.00	0	0
Total WSP3 SPOT									0.00	0	0
Total For WSP3									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			8.79000	100.27460	8.79000	104.69275			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			9.15000	99.36581	9.15000	103.78134			0.00	0	0
Total WSP5 SPOT									0.00	0	0
Total For WSP5									0.00	0	0
WSP5/I On 28/05/2021 Spot Bond			100.00000	14.07568	100.00000	18.37516			0.00	0	0
Total WSP5/R203 SPOT									0.00	0	0
Total For WSP5/R203									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z083 On 30/09/2019 Spot Bond			7.76500	86.79437	7.76500	86.73959			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									92,940,649,074,113,000.00	9,718,734,730,400	002,635,825,753
Total for SPOT :									92,940,649,074,113,000.00	718,734,730,400	002,635,825,753
Total Futures									92,940,650,082,705,800.00	718,734,733,284	002,636,853,351
Total Options									8,817,362.70	4,170	74,783
Grand Total:									92,940,650,091,523,200.00	718,734,737,454	002,636,928,134