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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/04/2018

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 03/05/2018 Bond Future			10.20097	80.35110	10.21211	80.27892			0.00	0	9,466
ES33 On 02/08/2018 Bond Future			10.28899	81.78753	10.29299	81.76200			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 03/05/2018 Bond Future	11.20	Call			6,035.83000	6,03583	6,108,010		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.20	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.21	Call			6,093.40000	6.09340	6,165,580		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.21	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.22	Call			6,150.90000	6.15090	6,223,080		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.22	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Call			5,145.48000	5.14548	5,171,010		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.15	Call			5,203.23000	5.20323	5,228,760		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.15	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Call			5,260.92000	5.26092	5,286,450		0.00	0	0
Total ES33 Option									0.00	0	0
Total For ES33									0.00	0	9,466

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES42	On	03/05/2018	Bond Future			10.37537	83.82043	10.38718	83.73120			0.00	0	7,957
ES42	On	02/08/2018	Bond Future			10.46018	85.31888	10.46566	85.27805			0.00	0	0
Total ES42 Future												0.00	0	7,957
Total For ES42												0.00	0	7,957
I2025	On	03/05/2018	Bond Future			135.73498	135.73498	135.31481	135.31481			0.00	0	1,033
I2025	On	02/08/2018	Bond Future			136.82334	136.82334	136.44193	136.44193			0.00	0	0
Total I2025 Future												0.00	0	1,033
I2025	On	03/05/2018	Bond Future	133.21	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Call			2,094.81000	2.09481	2,514,980		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Call			2,114.81000	2.11481	2,534,980		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Call			2,104.81000	2.10481	2,524,980		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.66	Call			0.00000	0.00000	163,340		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.66	Put			218.07000	0.21807	0,000		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.67	Call			0.00000	0.00000	153,340		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.67	Put			228.07000	0.22807	0,000		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.65	Call			0.00000	0.00000	173,340		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.65	Put			208.07000	0.20807	0,000		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	1,033
I2029	On	03/05/2018	Bond Future			103.21138	103.21138	103.21399	103.21399			0.00	0	1,370
I2029	On	02/08/2018	Bond Future			105.08852	105.08852	105.12661	105.12661			0.00	0	0
Total I2029 Future												0.00	0	1,370
Total For I2029												0.00	0	1,370
I2033	On	03/05/2018	Bond Future			108.45936	108.45936	108.46225	108.46225			0.00	0	6,055
I2033	On	02/08/2018	Bond Future			110.43207	110.43207	110.47215	110.47215			0.00	0	1,515
Total I2033 Future												0.00	0	7,570
I2033	On	03/05/2018	Bond Future	107.69	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Call			762.25000	0.76225	759,360		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Call			752.25000	0.75225	749,360		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Call			772.25000	0.77225	769,360		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.92	Call			552.15000	0.55215	512,070		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.92	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.93	Call			542.15000	0.54215	502,070		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.93	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Call			532.15000	0.53215	492,070		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033	On	02/08/2018	Bond Future	109.94	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	7,570
I2038	On	03/05/2018	Bond Future			133.63111	133.63111	133.63446	133.63446			0.00	0	8,991
I2038	On	02/08/2018	Bond Future			134.50855	134.50855	134.55775	134.55775			0.00	0	0
Total I2038 Future												0.00	0	8,991
I2038	On	03/05/2018	Bond Future	132.29	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Call			1,364.46000	1.36446	1,361,110		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Call			1,354.46000	1.35446	1,351,110		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Call			1,344.46000	1.34446	1,341,110		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Put			0.00000	0.00000	31,450		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Call			7.75000	0.00775	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Put			0.00000	0.00000	41,450		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Call			27.75000	0.02775	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Put			0.00000	0.00000	21,450		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Call			17.75000	0.01775	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	8,991
I2046	On	03/05/2018	Bond Future			125.82620	125.82620	126.07851	126.07851			0.00	0	10,874
I2046	On	02/08/2018	Bond Future			128.11480	128.11480	128.41483	128.41483			0.00	0	0
Total I2046 Future												0.00	0	10,874
I2046	On	03/05/2018	Bond Future	127.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Put			1,861.49000	1.86149	2,113,800		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			1,871.49000	1.87149	2,123,800		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			1,851.49000	1.85149	2,103,800		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			365.17000	0.36517	665,200		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			375.17000	0.37517	675,200		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			355.17000	0.35517	655,200		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	10,874
I2050	On	03/05/2018	Bond Future			133.66292	133.66292	133.95781	133.95781			0.00	0	9,788
I2050	On	02/08/2018	Bond Future			134.36150	134.36150	134.70729	134.70729			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2050 Future												0.00	0	9,788
I2050	On	03/05/2018	Bond Future	135.62	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Put			1,662.19000	1.66219	1,957,080		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			1,672.19000	1.67219	1,967,080		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Put			1,652.19000	1.65219	1,947,080		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			2,822.71000	2.82271	3,168,500		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			2,832.71000	2.83271	3,178,500		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			2,812.71000	2.81271	3,158,500		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	9,788
R186	On	03/05/2018	Bond Future			8.10479	118.61600	8.10354	118.62437		6.23	295,591,072.00	2,492	188,936
R186	On	02/08/2018	Bond Future			8.14258	115.43792	8.13067	115.51569		6.94	2,539,634.24	22	313
R186	On	01/11/2018	Bond Future			8.17790	117.52664	8.15468	117.67443		7.00	0.00	0	0
Total R186 Future												298,130,706.24	2,514	189,249
R186	On	03/05/2018	Bond Future	8.25	Put			376.75000	0.37675	357,580	6.42	0.00	0	3,500
R186	On	03/05/2018	Bond Future	7.85	Put			1,879.84000	1.87984	1,873,620	5.98	0.00	0	0
R186	On	03/05/2018	Bond Future	7.85	Call			165.82000	0.16582	151,230	5.98	0.00	0	500
R186	On	03/05/2018	Bond Future	8.35	Call			1,855.24000	1.85524	1,831,380	6.55	0.00	0	0
R186	On	03/05/2018	Bond Future	8.35	Put			220.66000	0.22066	205,170	6.55	0.00	0	500
R186	On	03/05/2018	Bond Future	8.45	Call			2,411.96000	2.41196	2,392,070	6.67	0.00	0	0
R186	On	03/05/2018	Bond Future	8.70	Call			3,926.97000	3.92697	3,914,860	6.99	0.00	0	0
R186	On	03/05/2018	Bond Future	8.70	Put			23.34000	0.02334	19,600	6.99	0.00	0	0
R186	On	03/05/2018	Bond Future	8.50	Call			2,704.53000	2.70453	2,686,560	6.74	0.00	0	0
R186	On	03/05/2018	Bond Future	8.50	Put			90.08000	0.09008	80,480	6.74	0.00	0	3,500
R186	On	03/05/2018	Bond Future	8.25	Call			1,351.82000	1.35182	1,324,280	6.42	0.00	0	0
R186	On	03/05/2018	Bond Future	8.85	Put			7.67000	0.00767	6,130	7.18	0.00	0	4,745
R186	On	03/05/2018	Bond Future	8.40	Put			165.68000	0.16568	152,160	6.61	0.00	0	3,500
R186	On	03/05/2018	Bond Future	8.40	Call			2,128.13000	2.12813	2,106,240	6.61	0.00	0	0
R186	On	03/05/2018	Bond Future	8.00	Put			1,136.01000	1.13601	1,120,990	6.13	0.00	0	0
R186	On	03/05/2018	Bond Future	8.00	Call			440.06000	0.44006	416,670	6.13	0.00	0	0
R186	On	03/05/2018	Bond Future	8.45	Put			122.89000	0.12289	111,370	6.67	0.00	0	0
R186	On	03/05/2018	Bond Future	8.69	Call			3,864.69000	3.86469	3,852,380	6.98	0.00	0	0
R186	On	03/05/2018	Bond Future	9.72	Call			10,182.45000	10.18245	10,174,080	7.49	0.00	0	0
R186	On	03/05/2018	Bond Future	9.72	Put			0.00000	0.00000	0,000	7.49	0.00	0	10,640
R186	On	03/05/2018	Bond Future	9.19	Put			0.32000	0.00032	0,270	7.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2018	Bond Future	9.19	Call			6,980.82000	6.98082	6,972,400	7.49	0.00	0	0
R186	On	03/05/2018	Bond Future	8.85	Call			4,865.39000	4.86539	4,855,480	7.18	0.00	0	0
R186	On	03/05/2018	Bond Future	9.30	Call			7,655.73000	7.65573	7,647,340	7.49	0.00	0	1,093
R186	On	03/05/2018	Bond Future	10.14	Call			12,630.54000	12.63054	12,622,170	7.49	0.00	0	0
R186	On	03/05/2018	Bond Future	10.14	Put			0.00000	0.00000	0,000	7.49	0.00	0	0
R186	On	03/05/2018	Bond Future	9.75	Call			10,359.89000	10.35989	10,351,520	7.49	0.00	0	0
R186	On	03/05/2018	Bond Future	9.75	Put			0.00000	0.00000	0,000	7.49	0.00	0	3,200
R186	On	03/05/2018	Bond Future	8.69	Put			25.05000	0.02505	21,110	6.98	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			4.45000	0.00445	3,460	7.27	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			5,366.25000	5.36625	5,356,950	7.28	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			4.11000	0.00411	3,180	7.28	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			5,241.13000	5.24113	5,231,710	7.25	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			4.81000	0.00481	3,760	7.25	0.00	0	0
R186	On	03/05/2018	Bond Future	9.30	Put			0.09000	0.00009	0,070	7.49	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			5,303.70000	5.30370	5,294,340	7.27	0.00	0	0
R186	On	02/08/2018	Bond Future	7.50	Put			4,570.25000	4.57025	4,628,340	6.40	0.00	0	0
R186	On	02/08/2018	Bond Future	7.50	Call			351.73000	0.35173	332,050	6.40	0.00	0	1,470
R186	On	02/08/2018	Bond Future	8.47	Call			3,168.73000	3.16873	3,102,620	7.33	0.00	0	0
R186	On	02/08/2018	Bond Future	8.47	Put			979.99000	0.97999	991,650	7.33	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Call			3,213.94000	3.21394	3,147,530	7.34	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Put			961.54000	0.96154	972,900	7.34	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Call			3,123.55000	3.12355	3,057,730	7.31	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Put			998.52000	0.99852	1,010,470	7.31	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Put			1,465.59000	1.46559	1,484,900	7.10	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Call			2,241.62000	2.24162	2,183,160	7.10	0.00	0	1,470
R186	On	01/11/2018	Bond Future	7.96	Put			3,085.94000	3.08594	3,169,560	6.83	0.00	0	0
R186	On	01/11/2018	Bond Future	7.96	Call			1,836.92000	1.83692	1,772,750	6.83	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.46	Put			1,672.27000	1.67227	1,725,710	7.23	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Call			3,595.76000	3.59576	3,501,410	7.23	0.00	0	5,000
R186	On	01/11/2018	Bond Future	9.14	Put			663.13000	0.66313	695,830	7.83	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.53	Call			3,886.42000	3.88642	3,788,370	7.29	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Call			3,928.77000	3.92877	3,830,200	7.30	0.00	0	0
R186	On	01/11/2018	Bond Future	8.53	Put			1,527.92000	1.52792	1,577,660	7.29	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Put			1,508.31000	1.50831	1,557,530	7.30	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Call			3,844.58000	3.84458	3,746,720	7.28	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Put			1,548.09000	1.54809	1,598,020	7.28	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Call			6,720.30000	6.72030	6,605,210	7.83	0.00	0	0
Total R186 Option												0.00	0	49,118
Total For R186												298,130,706.24	2,514	238,367
R197	On	03/05/2018	Bond Future			309.35115	309.35115	309.36989	309.36989			0.00	0	2,388

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R197 Future												0.00	0	2,388
R197	On	03/05/2018	Bond Future	304.45	Call			4,919.89000	4.91989	4,901,150		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Call			4,909.89000	4.90989	4,891,150		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Call			4,929.89000	4.92989	4,911,150		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Put			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	2,388
R202	On	03/05/2018	Bond Future			248.96856	248.96856	248.97460	248.97460		3.97	0.00	0	23,110
Total R202 Future												0.00	0	23,110
R202	On	03/05/2018	Bond Future	247.48	Call			2,042.82000	2.04282	2,033,620	4.68	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			548.22000	0.54822	545,060	4.68	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Call			2,035.85000	2.03585	2,026,650	4.68	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			551.25000	0.55125	548,090	4.68	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			2,049.79000	2.04979	2,040,600	4.68	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			545.19000	0.54519	542,040	4.68	0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	23,110
R2023	On	03/05/2018	Bond Future			7.52942	102.31324	7.52120	102.34612		4.01	0.00	0	72,260
Total R2023 Future												0.00	0	72,260
R2023	On	03/05/2018	Bond Future	8.28	Call			2,982.50000	2.98250	2,949,400	4.62	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			2.03000	0.00203	1,810	4.62	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			3,020.87000	3.02087	2,987,790	4.63	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			1.85000	0.00185	1,650	4.63	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			2,944.12000	2.94412	2,911,010	4.62	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			2.22000	0.00222	1,990	4.62	0.00	0	0
R2023	On	03/05/2018	Bond Future	9.19	Call			6,414.12000	6.41412	6,381,240	4.71	0.00	0	0
R2023	On	03/05/2018	Bond Future	9.19	Put			0.00000	0.00000	0,000	4.71	0.00	0	2,500
Total R2023 Option												0.00	0	2,500
Total For R2023												0.00	0	74,760
R2030	On	03/05/2018	Bond Future			8.50114	98.44763	8.49560	98.48727		8.60	8,860,286.70	90	95,864
R2030	On	02/08/2018	Bond Future			8.54636	96.20202	8.53229	96.30103		9.28	0.00	0	127
Total R2030 Future												8,860,286.70	90	95,991
R2030	On	03/05/2018	Bond Future	9.51	Call			6,908.14000	6.90814	6,868,200	10.31	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Put			1.81000	0.00181	1,510	10.31	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Call			6,778.90000	6.77890	6,738,920	10.29	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Put			2.14000	0.00214	1,800	10.29	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Call			6,843.57000	6.84357	6,803,600	10.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	03/05/2018	Bond Future	9.50	Put			1.99000	0.00199	1,660	10.31	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Call			6,588.75000	6.58875	6,496,790	10.49	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Put			343.73000	0.34373	350,780	10.49	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Call			6,646.09000	6.64609	6,553,970	10.51	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.91	Put			1,009.72000	1.00972	1,031,410	9.71	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.91	Call			3,620.84000	3.62084	3,543,520	9.71	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.50	Call			6,818.51000	6.81851	6,725,930	10.55	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Put			336.78000	0.33678	343,670	10.51	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Call			6,531.50000	6.53150	6,439,690	10.48	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.50	Put			316.71000	0.31671	323,140	10.55	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.45	Put			350.82000	0.35082	358,020	10.48	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Put			2,050.25000	2.05025	2,091,750	9.17	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Call			1,893.12000	1.89312	1,835,610	9.17	0.00	0	7,850
Total R2030 Option												0.00	0	23,550
Total For R2030												8,860,286.70	90	119,541
R2032	On	03/05/2018	Bond Future			8.67569	97.44297	8.67532	97.44585		9.73	2,338,631.28	24	60,184
R2032	On	02/08/2018	Bond Future			8.71949	99.18492	8.71154	99.24606		10.07	0.00	0	2
Total R2032 Future												2,338,631.28	24	60,186
R2032	On	03/05/2018	Bond Future	9.71	Call			7,616.87000	7.61687	7,613,600	11.47	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			1.88000	0.00188	1,490	11.47	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			7,686.13000	7.68613	7,682,880	11.49	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			1.75000	0.00175	1,380	11.49	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Call			7,547.55000	7.54755	7,544,260	11.45	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			2.02000	0.00202	1,610	11.45	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Call			7,375.80000	7.37580	7,316,430	11.39	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Put			379.68000	0.37968	381,450	11.39	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Call			7,437.54000	7.43754	7,378,100	11.41	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Put			372.26000	0.37226	373,960	11.41	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Call			7,314.12000	7.31412	7,254,820	11.38	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Put			387.24000	0.38724	389,080	11.38	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												2,338,631.28	24	60,186
R2035	On	03/05/2018	Bond Future			8.83578	101.98176	8.84058	101.94003		13.54	0.00	0	78,610
R2035	On	02/08/2018	Bond Future			8.87998	103.80492	8.87784	103.82330		14.29	0.00	0	3
Total R2035 Future												0.00	0	78,613
R2035	On	03/05/2018	Bond Future	9.25	Call			3,748.33000	3.74833	3,766,070	13.66	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.25	Put			281.28000	0.28128	257,290	13.66	0.00	0	1,000
R2035	On	03/05/2018	Bond Future	9.91	Call			8,696.95000	8.69695	8,737,380	13.98	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Put			6.06000	0.00606	4,760	13.98	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Call			8,545.84000	8.54584	8,586,110	13.97	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
R2035	On	03/05/2018	Bond Future	9.89	Put			6.96000	0.00696	5,500	13.97	0.00	0	0
R2035	On	03/05/2018	Bond Future	8.75	Put			1,843.26000	1.84326	1,788,740	13.78	0.00	0	0
R2035	On	03/05/2018	Bond Future	8.75	Call			1,051.41000	1.05141	1,038,620	13.78	0.00	0	1,000
R2035	On	03/05/2018	Bond Future	9.90	Call			8,621.42000	8.62142	8,661,780	13.97	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Put			6.49000	0.00649	5,120	13.97	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Put			1,507.65000	1.50765	1,500,370	14.49	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Call			6,067.13000	6.06713	6,041,470	14.49	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Put			1,484.41000	1.48441	1,477,130	14.49	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Call			6,124.48000	6.12448	6,098,830	14.50	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Put			1,461.66000	1.46166	1,454,390	14.50	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Call			6,010.17000	6.01017	5,984,510	14.49	0.00	0	0
Total R2035 Option												0.00	0	2,000
Total For R2035												0.00	0	80,613
R2037	On	03/05/2018	Bond Future			8.92688	98.40394	8.93693	98.31598		11.23	0.00	0	46,822
R2037	On	02/08/2018	Bond Future			8.97538	95.90725	8.97897	95.87619		12.17	0.00	0	731
Total R2037 Future												0.00	0	47,553
R2037	On	03/05/2018	Bond Future	9.99	Put			3.22000	0.00322	2,350	13.41	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			8,429.08000	8.42908	8,516,060	13.37	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			3.68000	0.00368	2,700	13.37	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			8,504.76000	8.50476	8,591,800	13.39	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			3.44000	0.00344	2,520	13.39	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			8,580.35000	8.58035	8,667,440	13.41	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Call			8,403.92000	8.40392	8,424,700	13.74	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Put			458.97000	0.45897	448,690	13.74	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Call			8,471.28000	8.47128	8,492,180	13.76	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Put			450.63000	0.45063	440,470	13.76	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Call			8,336.72000	8.33672	8,357,370	13.72	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Put			467.57000	0.46757	457,160	13.72	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	47,553
R204	On	03/05/2018	Bond Future			6.77633	103.75264	6.74664	103.77057		12.79	0.00	0	21,647
Total R204 Future												0.00	0	21,647
R204	On	03/05/2018	Bond Future	7.09	Call			1,098.38000	1.09838	1,195,620	10.82	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			891.35000	0.89135	1,006,520	10.82	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			1,101.56000	1.10156	1,198,770	10.82	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			888.51000	0.88851	1,003,650	10.82	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			1,095.20000	1.09520	1,192,480	10.82	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			894.19000	0.89419	1,009,400	10.82	0.00	0	0
Total R204 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 R204										0.00	0	21,647
R2040 On 03/05/2018 Bond Future			8.98679	102.51223	8.99690	102.41633		11.85		0.00	0	45,891
R2040 On 02/08/2018 Bond Future			9.03496	99.83861	9.03887	99.80193		12.84		0.00	0	420
Total R2040 Future										0.00	0	46,311
R2040 On 03/05/2018 Bond Future	10.00	Call			8,837.79000	8.83779	8,932,330	13.92		0.00	0	1,500
R2040 On 03/05/2018 Bond Future	9.00	Put			1,182.09000	1.18209	1,109,390	11.67		0.00	0	0
R2040 On 03/05/2018 Bond Future	9.00	Call			1,211.46000	1.21146	1,234,660	11.67		0.00	0	1,239
R2040 On 03/05/2018 Bond Future	8.50	Put			4,939.41000	4.93941	4,842,060	10.77		0.00	0	0
R2040 On 03/05/2018 Bond Future	8.50	Call			48.68000	0.04868	47,230	10.77		0.00	0	1,011
R2040 On 03/05/2018 Bond Future	10.07	Put			3.38000	0.00338	2,460	14.08		0.00	0	0
R2040 On 03/05/2018 Bond Future	10.08	Call			9,485.55000	9.48555	9,580,590	14.10		0.00	0	0
R2040 On 03/05/2018 Bond Future	10.08	Put			3.16000	0.00316	2,300	14.10		0.00	0	0
R2040 On 03/05/2018 Bond Future	10.06	Call			9,324.23000	9.32423	9,419,160	14.06		0.00	0	0
R2040 On 03/05/2018 Bond Future	10.06	Put			3.61000	0.00361	2,640	14.06		0.00	0	0
R2040 On 03/05/2018 Bond Future	10.00	Put			5.32000	0.00532	3,960	13.92		0.00	0	0
R2040 On 03/05/2018 Bond Future	10.07	Call			9,404.94000	9.40494	9,499,920	14.08		0.00	0	0
R2040 On 02/08/2018 Bond Future	10.04	Call			9,224.54000	9.22454	9,249,780	14.45		0.00	0	0
R2040 On 02/08/2018 Bond Future	10.04	Put			494.26000	0.49426	482,820	14.45		0.00	0	0
R2040 On 02/08/2018 Bond Future	10.05	Call			9,296.56000	9.29656	9,321,940	14.47		0.00	0	0
R2040 On 02/08/2018 Bond Future	10.05	Put			485.35000	0.48535	474,050	14.47		0.00	0	0
R2040 On 02/08/2018 Bond Future	10.03	Call			9,152.57000	9.15257	9,177,670	14.43		0.00	0	0
R2040 On 02/08/2018 Bond Future	10.03	Put			503.33000	0.50333	491,750	14.43		0.00	0	0
Total R2040 Option										0.00	0	3,750
Total For R2044										0.00	0	50,061
R2044 On 03/05/2018 Bond Future			9.03650	99.47623	9.04665	99.37790		12.55		0.00	0	28,181
R2044 On 02/08/2018 Bond Future			9.08346	96.87357	9.08773	96.83261		13.61		0.00	0	0
Total R2044 Future										0.00	0	28,181
R2044 On 03/05/2018 Bond Future	10.10	Put			4.00000	0.00400	2,940	14.74		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.11	Call			9,452.77000	9.45277	9,550,090	14.76		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.11	Put			3.76000	0.00376	2,750	14.76		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.09	Call			9,290.08000	9.29008	9,387,280	14.71		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.09	Put			4.27000	0.00427	3,140	14.71		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.10	Call			9,371.47000	9.37147	9,468,740	14.74		0.00	0	0
R2044 On 02/08/2018 Bond Future	10.06	Call			9,183.24000	9.18324	9,211,270	15.37		0.00	0	0
R2044 On 02/08/2018 Bond Future	10.06	Put			559.14000	0.55914	546,210	15.37		0.00	0	0
R2044 On 02/08/2018 Bond Future	10.07	Call			9,255.34000	9.25534	9,283,530	15.39		0.00	0	0
R2044 On 02/08/2018 Bond Future	10.07	Put			549.34000	0.54934	536,570	15.39		0.00	0	0
R2044 On 02/08/2018 Bond Future	10.05	Call			9,111.07000	9.11107	9,138,950	15.34		0.00	0	0
R2044 On 02/08/2018 Bond Future	10.05	Put			568.99000	0.56899	555,910	15.34		0.00	0	0
Total R2044 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 R2044										0.00	0	28,181
R2048 On 03/05/2018 Bond Future			8.99996	99.04205	9.00995	98.94144		13.09		0.00	0	90,928
Total R2048 Future										0.00	0	90,928
R2048 On 03/05/2018 Bond Future	10.06	Call			9,654.58000	9.65458	9,753,940	15.52		0.00	0	0
R2048 On 03/05/2018 Bond Future	10.06	Put			4.80000	0.00480	3,550	15.52		0.00	0	0
R2048 On 03/05/2018 Bond Future	10.07	Call			9,738.05000	9.73805	9,837,480	15.54		0.00	0	0
R2048 On 03/05/2018 Bond Future	10.07	Put			4.51000	0.00451	3,330	15.54		0.00	0	0
R2048 On 03/05/2018 Bond Future	10.05	Call			9,570.99000	9.57099	9,670,290	15.49		0.00	0	0
R2048 On 03/05/2018 Bond Future	10.05	Put			5.11000	0.00511	3,800	15.49		0.00	0	0
Total R2048 Option										0.00	0	0
Total For R2048										0.00	0	90,928
R207 On 03/05/2018 Bond Future			6.93886	102.73624	6.92325	102.76082		1.01		0.00	0	23,504
Total R207 Future										0.00	0	23,504
R207 On 03/05/2018 Bond Future	7.57	Call			1,011.83000	1.01183	987,250	1.25		0.00	0	0
R207 On 03/05/2018 Bond Future	7.57	Put			0.07000	0.00007	0,070	1.25		0.00	0	0
R207 On 03/05/2018 Bond Future	7.58	Call			1,027.36000	1.02736	1,002,780	1.26		0.00	0	0
R207 On 03/05/2018 Bond Future	7.58	Put			0.06000	0.00006	0,060	1.26		0.00	0	0
R207 On 03/05/2018 Bond Future	7.56	Call			996.30000	0.99630	971,720	1.25		0.00	0	0
R207 On 03/05/2018 Bond Future	7.56	Put			0.08000	0.00008	0,080	1.25		0.00	0	0
Total R207 Option										0.00	0	0
Total For R207										0.00	0	23,504
R208 On 03/05/2018 Bond Future			7.16965	99.61090	7.15879	99.63869		2.13		0.00	0	36,094
Total R208 Future										0.00	0	36,094
R208 On 03/05/2018 Bond Future	7.77	Call			1,550.31000	1.55031	1,522,170	2.45		0.00	0	0
R208 On 03/05/2018 Bond Future	7.77	Put			1.35000	0.00135	1,000	2.45		0.00	0	0
R208 On 03/05/2018 Bond Future	7.78	Call			1,575.27000	1.57527	1,547,150	2.46		0.00	0	0
R208 On 03/05/2018 Bond Future	7.78	Put			1.22000	0.00122	0,890	2.46		0.00	0	0
R208 On 03/05/2018 Bond Future	7.79	Call			1,600.23000	1.60023	1,572,140	2.46		0.00	0	0
R208 On 03/05/2018 Bond Future	7.79	Put			1.10000	0.00110	0,800	2.46		0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	36,094
R209 On 03/05/2018 Bond Future			8.86014	77.42172	8.87005	77.34898		11.43	23,071,672.56		298	87,594
R209 On 02/08/2018 Bond Future			8.90165	78.80582	8.90549	78.77789		12.30	1,339,698.94		17	833
R209 On 01/11/2018 Bond Future			8.94293	77.08375	8.94048	77.10140		13.07	0.00		0	0
Total R209 Future									24,411,371.50		315	88,427
R209 On 03/05/2018 Bond Future	9.85	Call			6,724.02000	6.72402	6,795,880	13.62		0.00	0	0
R209 On 03/05/2018 Bond Future	9.85	Put			3.13000	0.00313	2,250	13.62		0.00	0	0
R209 On 03/05/2018 Bond Future	9.86	Call			6,787.77000	6.78777	6,859,730	13.65		0.00	0	0
R209 On 03/05/2018 Bond Future	9.86	Put			2.87000	0.00287	2,090	13.65		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2018	Bond Future	9.84	Call			6,660.20000	6.66020	6,731,950	13.60	0.00	0	0
R209	On	03/05/2018	Bond Future	8.95	Call			1,224.40000	1.22440	1,238,740	11.55	0.00	0	0
R209	On	03/05/2018	Bond Future	9.47	Put			41.00000	0.04100	31,690	12.75	0.00	0	250
R209	On	03/05/2018	Bond Future	9.77	Call			6,211.47000	6.21147	6,282,370	13.44	0.00	0	0
R209	On	03/05/2018	Bond Future	9.77	Put			5.86000	0.00586	4,020	13.44	0.00	0	250
R209	On	03/05/2018	Bond Future	9.30	Put			111.66000	0.11166	91,690	12.36	0.00	0	0
R209	On	03/05/2018	Bond Future	9.30	Call			3,172.88000	3.17288	3,225,650	12.36	0.00	0	0
R209	On	03/05/2018	Bond Future	8.95	Put			641.20000	0.64120	582,800	11.55	0.00	0	0
R209	On	03/05/2018	Bond Future	10.22	Put			0.09000	0.00009	0,060	13.74	0.00	0	435
R209	On	03/05/2018	Bond Future	9.75	Put			6.71000	0.00671	4,640	13.39	0.00	0	0
R209	On	03/05/2018	Bond Future	9.75	Call			6,082.62000	6.08262	6,153,290	13.39	0.00	0	435
R209	On	03/05/2018	Bond Future	9.19	Put			203.11000	0.20311	172,920	12.10	0.00	0	0
R209	On	03/05/2018	Bond Future	9.19	Call			2,498.46000	2.49846	2,541,010	12.10	0.00	0	250
R209	On	03/05/2018	Bond Future	9.47	Call			4,263.13000	4.26313	4,326,560	12.75	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			3.41000	0.00341	2,420	13.60	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Call			7,672.79000	7.67279	7,745,330	13.74	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Put			0.81000	0.00081	0,610	13.74	0.00	0	11,067
R209	On	03/05/2018	Bond Future	10.73	Call			12,033.90000	12.03390	12,106,640	13.74	0.00	0	0
R209	On	03/05/2018	Bond Future	10.73	Put			0.00000	0.00000	0,000	13.74	0.00	0	435
R209	On	03/05/2018	Bond Future	10.22	Call			9,032.29000	9.03229	9,105,000	13.74	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Put			602.87000	0.60287	580,890	13.71	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Call			5,814.09000	5.81409	5,820,040	13.71	0.00	0	435
R209	On	02/08/2018	Bond Future	9.43	Call			4,588.07000	4.58807	4,587,750	13.29	0.00	0	0
R209	On	02/08/2018	Bond Future	9.43	Put			908.70000	0.90870	880,450	13.29	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.84	Call			12,393.02000	12.39302	12,421,150	14.15	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Put			106.54000	0.10654	106,860	14.15	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Put			1,327.24000	1.32724	1,292,430	12.87	0.00	0	500
R209	On	02/08/2018	Bond Future	8.83	Call			1,898.38000	1.89838	1,887,490	12.19	0.00	0	0
R209	On	02/08/2018	Bond Future	8.83	Put			2,450.17000	2.45017	2,411,350	12.19	0.00	0	500
R209	On	02/08/2018	Bond Future	10.39	Call			9,877.94000	9.87794	9,906,190	14.15	0.00	0	0
R209	On	02/08/2018	Bond Future	10.39	Put			109.47000	0.10947	109,790	14.15	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Call			9,934.38000	9.93438	9,962,630	14.15	0.00	0	0
R209	On	02/08/2018	Bond Future	8.46	Call			835.37000	0.83537	824,540	11.61	0.00	0	5,000
R209	On	02/08/2018	Bond Future	8.96	Put			2,000.21000	2.00021	1,959,770	12.41	0.00	0	0
R209	On	02/08/2018	Bond Future	8.96	Call			2,395.08000	2.39508	2,382,570	12.41	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.38	Call			9,821.48000	9.82148	9,849,730	14.15	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Put			112.46000	0.11246	112,780	14.15	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Call			3,495.57000	3.49557	3,488,690	12.87	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Put			29.85000	0.02985	30,050	14.15	0.00	0	435
R209	On	02/08/2018	Bond Future	10.21	Call			8,861.77000	8.86177	8,890,000	14.15	0.00	0	0
R209	On	02/08/2018	Bond Future	10.21	Put			175.69000	0.17569	175,990	14.15	0.00	0	435

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2018	Bond Future	8.49	Put			4,012.28000	4.01228	3,973,420	11.66	0.00	0	0
R209	On	02/08/2018	Bond Future	8.49	Call			902.37000	0.90237	891,440	11.66	0.00	0	500
R209	On	02/08/2018	Bond Future	8.46	Put			4,176.86000	4.17686	4,138,100	11.61	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			76,213.52000	76.21352	76,195,870	14.74	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	14.74	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			1,930.34000	1.93034	1,883,740	13.64	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			4,732.74000	4.73274	4,668,490	13.64	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Call			76,213.53000	76.21353	76,195,880	14.74	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	14.74	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			76,213.53000	76.21353	76,195,880	14.74	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	14.74	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Call			7,794.49000	7.79449	7,786,750	14.69	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			869.97000	0.86997	879,880	14.69	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			10,865.44000	10.86544	10,857,460	14.74	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			325.69000	0.32569	335,360	14.74	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Call			7,646.37000	7.64637	7,630,970	14.64	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			910.32000	0.91032	912,570	14.64	0.00	0	0
Total R209 Option												0.00	0	30,927
Total For R209												24,411,371.50	315	119,354
R210	On	03/05/2018	Bond Future			191.69428	191.69428	192.54172	192.54172			0.00	0	2,159
Total R210 Future												0.00	0	2,159
R210	On	03/05/2018	Bond Future	191.45	Call			1,091.72000	1.09172	244,280		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Call			1,081.72000	1.08172	234,280		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.44	Call			1,101.72000	1.10172	254,280		0.00	0	0
R210	On	03/05/2018	Bond Future	191.44	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	2,159
R212	On	03/05/2018	Bond Future			155.57870	155.57870	155.64357	155.64357			0.00	0	4,755
Total R212 Future												0.00	0	4,755
R212	On	03/05/2018	Bond Future	154.29	Call			1,353.57000	1.35357	1,288,700		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Call			1,343.57000	1.34357	1,278,700		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Call			1,363.57000	1.36357	1,298,700		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Put			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	4,755

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			8.56972	89.22907	8.56415	89.26835		9.18	0.00	0	45,155
R213	On	02/08/2018	Bond Future			8.60930	90.82421	8.59589	90.91749		9.87	0.00	0	1
Total R213 Future												0.00	0	45,156
R213	On	03/05/2018	Bond Future	9.57	Call			6,724.35000	6.72435	6,684,830	10.98	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			1.54000	0.00154	1,300	10.98	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			6,787.46000	6.78746	6,747,980	10.99	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			1.40000	0.00140	1,200	10.99	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			6,661.17000	6.66117	6,621,600	10.96	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			1.69000	0.00169	1,400	10.96	0.00	0	0
R213	On	02/08/2018	Bond Future	9.06	Call			4,054.01000	4.05401	3,966,600	10.55	0.00	0	0
R213	On	02/08/2018	Bond Future	9.06	Put			901.87000	0.90187	907,740	10.55	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Call			4,103.91000	4.10391	4,016,270	10.57	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Put			885.55000	0.88555	891,190	10.57	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Call			4,004.30000	4.00430	3,917,130	10.54	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Put			918.45000	0.91845	924,560	10.54	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	45,156
R214	On	03/05/2018	Bond Future			8.96988	77.38699	8.97985	77.30928		12.34	0.00	0	44,708
Total R214 Future												0.00	0	44,708
R214	On	03/05/2018	Bond Future	9.98	Call			7,201.62000	7.20162	7,278,420	14.78	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			3.56000	0.00356	2,650	14.78	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			7,267.70000	7.26770	7,344,600	14.81	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			3.28000	0.00328	2,470	14.81	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			7,135.46000	7.13546	7,212,140	14.76	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			3.87000	0.00387	2,840	14.76	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	44,708
Total for Bond												333,740,995.72	2,943	1,170,114
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
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

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 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186 Future									0.00	0	0
Total For R186									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R207 Future									0.00	0	0
Total For R186/R207									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R208 Future									0.00	0	0
Total For R186/R208									0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R197 Future									0.00	0	0
Total For R197									0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2040 Future									0.00	0	0
Total For R2040									0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2044 Future									0.00	0	0
Total For R2044									0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2048 Future									0.00	0	0
Total For R2048									0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207 Future									0.00	0	0
Total For R207									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 03/05/2018 GOVI			630.61400	630.61400	630.52400	630.52400				6,306,140.00	1	475
Total GOVI Future										6,306,140.00	1	475
GOVI On 03/05/2018 GOVI	590.28	Call			402,440.00000	40.24400	403,340,000			0.00	0	0
GOVI On 03/05/2018 GOVI	590.28	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 03/05/2018 GOVI	590.29	Call			402,340.00000	40.23400	403,240,000			0.00	0	0
GOVI On 03/05/2018 GOVI	590.29	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 03/05/2018 GOVI	590.27	Call			402,540.00000	40.25400	403,440,000			0.00	0	0
GOVI On 03/05/2018 GOVI	590.27	Put			0.00000	0.00000	0,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										6,306,140.00	1	475
Total for GOVI										6,306,140.00	1	475
AL37 On 03/05/2018 Index Future			587.26000	587.26000	587.44300	587.44300				0.00	0	0
Total AL37 Future										0.00	0	0
Total For AL37										0.00	0	0
AL7T On 03/05/2018 Index Future			692.82000	692.82000	692.96500	692.96500				0.00	0	0
Total AL7T Future										0.00	0	0
Total For AL7T										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	03/05/2018	Index Future			633.97000	633.97000	633.79800	633.79800			82,416,100.00	13	805
Total ALBI Future												82,416,100.00	13	805
Total For ALBI												82,416,100.00	13	805
IGOV	On	03/05/2018	Index Future			261.45200	261.45200	261.65300	261.65300			0.00	0	1,119
Total IGOV Future												0.00	0	1,119
Total For IGOV												0.00	0	1,119
Total for Index												82,416,100.00	13	1,924
JIBAR F	On	18/04/2018	Jibar Future			6.94000	93.06000	6.94000	93.06000			0.00	0	0
JIBAR F	On	20/06/2018	Jibar Future			6.89000	93.11000	6.89000	93.11000			0.00	0	0
JIBAR F	On	19/09/2018	Jibar Future			6.77000	93.23000	6.77000	93.23000			0.00	0	0
JIBAR F	On	19/12/2018	Jibar Future			6.80000	93.20000	6.80000	93.20000			0.00	0	35,000
JIBAR F	On	20/03/2019	Jibar Future			6.86000	93.14000	6.86000	93.14000			0.00	0	0
JIBAR F	On	19/06/2019	Jibar Future			6.91000	93.09000	6.91000	93.09000			0.00	0	0
Total Jibar Future												0.00	0	35,000
Total For JIBAR FUTURE												0.00	0	35,000
Total for Jibar												0.00	0	35,000
10Y ST	On	17/12/2025	Interest Rate Swap			93.21000	93.21000	93.33000	93.33000			0.00	0	0
10Y ST	On	16/03/2026	Interest Rate Swap			90.13000	90.13000	90.25000	90.25000			0.00	0	0
10Y ST	On	15/06/2026	Interest Rate Swap			88.80000	88.80000	88.92000	88.92000			0.00	0	0
10Y ST	On	21/09/2026	Interest Rate Swap			90.91000	90.91000	91.03000	91.03000			0.00	0	0
10Y ST	On	21/12/2026	Interest Rate Swap			94.68000	94.68000	94.78000	94.78000			0.00	0	0
10Y ST	On	15/03/2027	Interest Rate Swap			93.18000	93.18000	93.29000	93.29000			0.00	0	0
10Y ST	On	21/06/2027	Interest Rate Swap			95.21000	95.21000	95.32000	95.32000			0.00	0	0
10Y ST	On	20/09/2027	Interest Rate Swap			98.91000	98.91000	99.04000	99.04000			0.00	0	0
10Y ST	On	20/12/2027	Interest Rate Swap			99.21000	99.21000	99.35000	99.35000			0.00	0	0
10Y ST	On	22/03/2028	Interest Rate Swap			94.35000	94.35000	94.51000	94.51000			0.00	0	0
10Y ST	On	20/06/2028	Interest Rate Swap			99.81000	99.81000	99.98000	99.98000			0.00	0	0
Total 10Y STND Future												0.00	0	0
Total For 10Y STND												0.00	0	0
1Y STN	On	21/06/2018	Interest Rate Swap			99.91000	99.91000	99.91000	99.91000			0.00	0	0
1Y STN	On	20/09/2018	Interest Rate Swap			100.02000	100.02000	100.02000	100.02000			0.00	0	0
1Y STN	On	20/12/2018	Interest Rate Swap			100.45000	100.45000	100.45000	100.45000			0.00	0	0
1Y STN	On	22/03/2019	Interest Rate Swap			99.42000	99.42000	99.42000	99.42000			0.00	0	0
1Y STN	On	20/06/2019	Interest Rate Swap			100.04000	100.04000	100.04000	100.04000			0.00	0	0
Total 1Y STND Future												0.00	0	0
Total For 1Y STND												0.00	0	0
2Y STN	On	15/06/2018	Interest Rate Swap			98.59000	98.59000	98.59000	98.59000			0.00	0	0
2Y STN	On	21/09/2018	Interest Rate Swap			98.49000	98.49000	98.49000	98.49000			0.00	0	0
2Y STN	On	21/12/2018	Interest Rate Swap			98.83000	98.83000	98.83000	98.83000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2Y STN On 15/03/2019			99.17000	99.17000	99.17000	99.17000			0.00	0	0
2Y STN On 21/06/2019			99.49000	99.49000	99.49000	99.49000			0.00	0	0
2Y STN On 20/09/2019			99.83000	99.83000	99.82000	99.82000			0.00	0	0
2Y STN On 20/12/2019			100.70000	100.70000	100.70000	100.70000			0.00	0	0
2Y STN On 23/03/2020			98.38000	98.38000	98.38000	98.38000			0.00	0	0
2Y STN On 22/06/2020			100.18000	100.18000	100.18000	100.18000			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			95.63000	95.63000	95.64000	95.64000			0.00	0	0
5Y STN On 16/03/2021			94.78000	94.78000	94.80000	94.80000			0.00	0	0
5Y STN On 15/06/2021			93.90000	93.90000	93.92000	93.92000			0.00	0	0
5Y STN On 21/09/2021			94.00000	94.00000	94.02000	94.02000			0.00	0	0
5Y STN On 21/12/2021			96.13000	96.13000	96.15000	96.15000			0.00	0	51
5Y STN On 15/03/2022			96.20000	96.20000	96.23000	96.23000			0.00	0	0
5Y STN On 21/06/2022			97.32000	97.32000	97.36000	97.36000			0.00	0	0
5Y STN On 20/09/2022			99.46000	99.46000	99.52000	99.52000			0.00	0	0
5Y STN On 20/12/2022			100.65000	100.65000	100.72000	100.72000			0.00	0	0
5Y STN On 22/03/2023			95.67000	95.67000	95.76000	95.76000			0.00	0	0
5Y STN On 20/06/2023			99.95000	99.95000	100.04000	100.04000			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 :									422,463,235.72	2,957	1,207,564
AA05 On 22/03/2019			8.12000	101.63164	8.12000	101.56571			0.00	0	0
Total AA05 SPOT									0.00	0	0
Total For AA05									0.00	0	0
AA06 On 15/04/2021				100.00000	0.00000	98.55000			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA06/JI On 15/04/2021			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			9.21500	100.73155	9.21500	100.65692			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB01/R On 24/11/2020			10.00000	105.74100	10.00000	105.65800			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
AB011 On 21/11/2018 Spot Bond					0.00000	101.70044				0.00	0	0
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			7.91000	103.55306	7.91000	103.48651				0.00	0	1,500,000,000
Total AB013 SPOT										0.00	0	1,500,000,000
Total For AB013										0.00	0	1,500,000,000
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	104.40121	10.84000	104.30992				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	101.28979	11.37000	101.19852				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	101.38140	11.81000	101.28661				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	25.23562	100.00000	25.06659				0.00	0	0
Total AB024U 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 AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	19.12231	100.00000	18.99423				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	106.35800	10.00000	106.27500				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			4.00000	4.00000	4.00000	278.60358				0.00	0	10,000,000
Total ABCPI3 SPOT										0.00	0	10,000,000
Total For ABCPI3										0.00	0	10,000,000
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	101.98850				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.78280				0.00	0	0
Total ABFN09 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 ABFN09										0.00	0	0
ABFN1: On 28/10/2019 Spot Bond					0.00000	101.56749				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1: On 09/04/2019 Spot Bond					0.00000	100.22866				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond					0.00000	102.22162				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	101.43253				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	101.72951				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond					0.00000	102.13293				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 17/05/2019 Spot Bond					0.00000	101.42804				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	100.49241				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond					0.00000	101.25206				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.30109				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.53966				0.00	0	83,500,000
Total ABFN22 SPOT										0.00	0	83,500,000
Total For ABFN22										0.00	0	83,500,000
ABFN2: On 25/05/2027 Spot Bond					0.00000	102.31350				0.00	0	0
Total ABFN23 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 ABFN23										0.00	0	0
ABFN2 On 17/10/2020 Spot Bond					0.00000	99.74861				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	99.91230				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	99.90791				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			8.96000	106.42304	8.96000	106.34576				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	100.55559				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	101.81880				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	95.32516				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK2 On 24/05/2018 Spot Bond			8.66000	103.81403	8.66000	103.74085				0.00	0	0
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0
ABK3 On 07/11/2018 Spot Bond					0.00000	102.40720				0.00	0	0
Total ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	101.32370				0.00	0	0
Total ABK4 SPOT										0.00	0	0
Total For ABK4										0.00	0	0
ABK4/J On 24/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK4/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABK4/JIBAR										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	102.03563				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	101.07180				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond					0.00000	99.89991				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	95.47089				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABK9 On 18/11/2019 Spot Bond					0.00000	99.60366				0.00	0	0
Total ABK9 SPOT										0.00	0	0
Total For ABK9										0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			4.11000	156.17215	4.11000	156.07484				0.00	0	0
Total ABKI01 SPOT										0.00	0	0
Total For ABKI01										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			5.48000	5.48000	5.48000	138.85751				0.00	0	0
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	24.97911	100.00000	24.80562				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			6.96000	99.04329	6.96000	116.05645				0.00	0	0
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	9.98266	100.00000	9.91369				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			8.22000	99.71259	8.22000	113.34727				0.00	0	0
Total ABKI04 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 ABKI04									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	7.80784	100.00000	7.75418			0.00	0	0
Total ABKI04/I2025 SPOT									0.00	0	0
Total For ABKI04/I2025									0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	88.04630			0.00	0	0
Total ABKS1 SPOT									0.00	0	0
Total For ABKS1									0.00	0	0
ABN05 On 18/04/2021 Spot Bond			3.21000	191.16835	3.21000	191.06350			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.07000	3.07000	3.07000	126.75553			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			2.99000	2.99000	2.99000	179.48126			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			3.00000	3.00000	3.00000	230.20997			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.13000	9.13000	9.13000	95.57239			0.00	0	0
Total ABN67 SPOT									0.00	0	0
Total For ABN67									0.00	0	0
ABN74 On 09/05/2018 Spot Bond					0.00000	140.31500			0.00	0	0
Total ABN74 SPOT									0.00	0	0
Total For ABN74									0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.50000	9.50000	9.50000	109.05807			0.00	0	0
Total ABN79 SPOT									0.00	0	0
Total For ABN79									0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.34000	8.34000	8.34000	96.13406			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN85 On 05/07/2018 Spot Bond					0.00000	101.76684			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond					0.00000	116.43968			0.00	0	0
Total ABN86 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.04500	10.04500	10.04500	105.82606			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	100.83411			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	101.82406			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			8.36500	102.93614	8.36500	102.86701			0.00	0	620,000,000
Total ABS11 SPOT									0.00	0	620,000,000
Total For ABS11									0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			8.41500	105.48150	8.41500	105.40947			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	104.01122	9.20000	103.93372			0.00	0	0
Total ABS12/R207 SPOT									0.00	0	0
Total For ABS12/R207									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			9.04500	106.18424	9.04500	106.10642			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 11/11/2020 Spot Bond			8.30500	106.25652	8.30500	106.18490			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABS15 On 11/11/2022 Spot Bond			8.81000	107.72493	8.81000	107.64799			0.00	0	72,800,000
Total ABS15 SPOT									0.00	0	72,800,000
Total For ABS15									0.00	0	72,800,000
ABS16 On 11/11/2025 Spot Bond			9.09500	111.46866	9.09500	111.38654			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			9.38000	112.38263	9.38000	112.29729			0.00	0	1,570,000,000
Total ABS17 SPOT									0.00	0	1,570,000,000
Total For ABS17									0.00	0	1,570,000,000
ABS18 On 26/09/2023 Spot Bond			8.98000	104.19036	8.98000	104.11577			0.00	0	0
Total ABS18 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 ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			8.00500	103.42293	8.00500	103.35606			320,200,000,000.00	40,000,000	130,000,000
Total ABS6 SPOT									320,200,000,000.00	40,000,000	130,000,000
Total For ABS6									320,200,000,000.00	40,000,000	130,000,000
ABS7 On 11/09/2026 Spot Bond			9.44500	97.16080	9.44500	97.08773			5,667,000,000,000.00	600,000,000	4,210,000,000
Total ABS7 SPOT									5,667,000,000,000.00	600,000,000	4,210,000,000
Total For ABS7									5,667,000,000,000.00	600,000,000	4,210,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.62675	100.00000	9.56332			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			3.05000	3.05000	3.05000	291.61547			61,000,000,000.00	20,000,000	10,000,000
Total ABS12 SPOT									61,000,000,000.00	20,000,000	10,000,000
Total For ABS12									61,000,000,000.00	20,000,000	10,000,000
ABS14 On 31/01/2022 Spot Bond			2.46000	149.09021	2.46000	152.01067			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
Total For ABT01U									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL047 On 22/10/2018 Spot Bond					0.00000	95.99516			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	106.35800	10.00000	106.27500			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	100.66885			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	97.88533			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	89.07193			0.00	0	0
Total ACL097 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 ACL097										0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	88.07025				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			8.54000	8.54000	8.54000	102.91566				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	193.65828				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond					0.00000	193.65489				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond					0.00000	100.66226				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	106.35800	10.00000	106.27500				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL145 On 20/12/2021 Spot Bond					0.00000	100.66422				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	100.65280				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			8.94000	8.94000	8.94000	103.99254				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL174 On 20/06/2019 Spot Bond					0.00000	100.66246				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond					0.00000	100.63019				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond					0.00000	101.38126				0.00	0	0
Total ACL183 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 ACL183										0.00	0	0
ACL183 On 20/09/2022 Spot Bond					0.00000	100.65904				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL185 On 20/09/2020 Spot Bond					0.00000	100.66668				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	100.67504				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL188 On 20/09/2022 Spot Bond					0.00000	100.67707				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	100.67707				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/12/2022 Spot Bond					0.00000	100.68804				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	100.68804				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond					0.00000	135.40986				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL203 On 14/02/2023 Spot Bond					0.00000	136.26811				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/05/2018 Spot Bond					0.00000	101.19507				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL210 On 20/09/2018 Spot Bond					0.00000	100.62497				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond					0.00000	100.57193				0.00	0	0
Total ACL213 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 ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	94.65786				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond					0.00000	100.61787				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond					0.00000	100.61724				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	100.65649				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond					0.00000	101.55533				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	101.96618				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	100.65389				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	100.64423				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AHF2A On 18/10/2018 Spot Bond					0.00000	99.88975				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	99.88572				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	99.87231				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A On 18/04/2019 Spot Bond					0.00000	100.30886				0.00	0	0
Total AHF3A3 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 AHF3A3									0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	99.89247			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	99.85902			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	99.86570			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	99.81122			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	99.83109			0.00	0	0
Total AHF3C3 SPOT									0.00	0	0
Total For AHF3C3									0.00	0	0
AHL01L: On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1AI: On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AHY2U: On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	1,050,579,946
Total AHY2U SPOT									0.00	0	1,050,579,946
Total For AHY2U									0.00	0	1,050,579,946
AIG2U: On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		8,614,305,200,000.00		86,143,052	1,210,225,660
Total AIG2U SPOT								8,614,305,200,000.00		86,143,052	1,210,225,660
Total For AIG2U								8,614,305,200,000.00		86,143,052	1,210,225,660
AIR01: On 15/03/2019 Spot Bond			7.91000	101.31338	7.91000	101.24933			0.00	0	0
Total AIR01 SPOT									0.00	0	0
Total For AIR01									0.00	0	0
AIR02: On 30/04/2023 Spot Bond			9.27500	114.88972	9.27500	114.80390			0.00	0	50,000,000
Total AIR02 SPOT									0.00	0	50,000,000
Total For AIR02									0.00	0	50,000,000
AIR04: On 29/05/2024 Spot Bond			8.94000	104.94487	8.94000	104.86883			0.00	0	200,000,000
Total AIR04 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 AIR04										0.00	0	200,000,000
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			9.95500	104.10283	9.95500	104.01905				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			3.25000	184.37128	3.25000	184.26957				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	100.92067				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond					0.00000	101.93679				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	99.76223				0.00	0	0
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	101.17503				0.00	0	0
Total APF05 SPOT										0.00	0	0
Total For APF05										0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	101.20619				0.00	0	0
Total APF06 SPOT										0.00	0	0
Total For APF06										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS126U SPOT										0.00	0	0
Total For AS126U										0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.63025				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN02 On 07/12/2033 Spot Bond			3.25000	249.50935	3.25000	249.37171				0.00	0	120,000,000
Total ASN022 SPOT										0.00	0	120,000,000
Total For ASN022										0.00	0	120,000,000
ASN02 On 20/06/2019 Spot Bond					0.00000	99.93496				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	101.50870				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			3.26500	223.14386	3.26500	223.02048				0.00	0	0
Total ASN037 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 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
ASN05: On 16/04/2018 Spot Bond					0.00000	99.93464			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	99.76484			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	101.90452			0.00	0	0
Total ASN059 SPOT									0.00	0	0
Total For ASN059									0.00	0	0
ASN06: On 30/04/2020 Spot Bond					0.00000	101.84911			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	99.95463			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	101.18080			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	100.82934			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	101.61825			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	92.96206			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond					0.00000	100.73349				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond					0.00000	100.63642				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 20/06/2020 Spot Bond					0.00000	101.09494				0.00	802,000,000	2,354,600,000
Total ASN083 SPOT										0.00	802,000,000	2,354,600,000
Total For ASN083										0.00	802,000,000	2,354,600,000
ASN08: On 03/09/2020 Spot Bond					0.00000	101.12437				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 25/09/2018 Spot Bond					0.00000	100.48021				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08: On 01/10/2020 Spot Bond					0.00000	114.92428				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09: On 08/10/2018 Spot Bond					0.00000	100.09312				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09: On 21/10/2020 Spot Bond					0.00000	99.77025				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09: On 10/11/2020 Spot Bond					0.00000	101.52999				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09: On 20/12/2020 Spot Bond					0.00000	79.59209				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	101.10459				0.00	0	0
Total ASN111 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 ASN111										0.00	0	0
ASN11: On 07/03/2021 Spot Bond					0.00000	100.97002				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN11: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN12: On 20/12/2020 Spot Bond					0.00000	100.81630				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN12: On 20/03/2019 Spot Bond					0.00000	100.64156				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN12: On 24/02/2019 Spot Bond					0.00000	101.18863				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN12: On 24/02/2019 Spot Bond					0.00000	101.18343				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN13: On 24/02/2019 Spot Bond					0.00000	101.16993				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN13: On 03/03/2019 Spot Bond					0.00000	101.01918				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13: On 03/03/2019 Spot Bond					0.00000	101.01127				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN13: On 20/12/2020 Spot Bond					0.00000	100.80990				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/12/2018 Spot Bond					0.00000	91.73000				0.00	0	0
Total ASN136 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 ASN136										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			3.19000	148.18629	3.19000	148.10505				0.00	0	60,000,000
Total ASN137 SPOT										0.00	0	60,000,000
Total For ASN137										0.00	0	60,000,000
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 31/12/2018 Spot Bond					0.00000	91.73000				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	102.66865				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	101.71767				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	101.71767				0.00	0	90,000,000
Total ASN147 SPOT										0.00	0	90,000,000
Total For ASN147										0.00	0	90,000,000
ASN14: On 31/01/2022 Spot Bond			3.23500	147.94983	3.23500	147.86817				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond					0.00000	112.22738				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	101.12733				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			3.89000	166.16389	3.89000	166.06391				0.00	0	0
Total ASN154 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 ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond					0.00000	101.66544				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond					0.00000	101.36106				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond					0.00000	100.68799				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond					0.00000	101.05927				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN177										0.00	0	0
ASN17: On 30/07/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN178 SPOT										0.00	0	0
Total For ASN178										0.00	0	0
ASN17: On 25/02/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	100.72155				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN18: On 25/04/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN185 SPOT										0.00	0	0
Total For ASN185										0.00	0	0
ASN19: On 12/06/2020 Spot Bond					0.00000	100.81684				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19: On 15/06/2018 Spot Bond					0.00000	93.58647				0.00	0	0
Total ASN191 SPOT										0.00	0	0
Total For ASN191										0.00	0	0
ASN19: On 27/06/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN192 SPOT										0.00	0	0
Total For ASN192										0.00	0	0
ASN19: On 12/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0
ASN19: On 30/06/2022 Spot Bond					0.00000	100.25082				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19: On 31/01/2038 Spot Bond			3.53000	111.21904	3.53000	111.15499				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19: On 20/06/2022 Spot Bond					0.00000	100.62365				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN19: On 04/05/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN198 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN198									0.00	0	0
ASN19: On 01/07/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN199 SPOT									0.00	0	0
Total For ASN199									0.00	0	0
ASN20: On 25/07/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN200 SPOT									0.00	0	0
Total For ASN200									0.00	0	0
ASN20: On 21/07/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN201 SPOT									0.00	0	0
Total For ASN201									0.00	0	0
ASN20: On 18/07/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN202 SPOT									0.00	0	0
Total For ASN202									0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	100.62894			0.00	0	0
Total ASN203 SPOT									0.00	0	0
Total For ASN203									0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	100.66555			0.00	6,800,000	1,700,000
Total ASN204 SPOT									0.00	6,800,000	1,700,000
Total For ASN204									0.00	6,800,000	1,700,000
ASN20: On 25/08/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN207 SPOT									0.00	0	0
Total For ASN207									0.00	0	0
ASN20: On 24/08/2021 Spot Bond					0.00000	101.36940			0.00	0	0
Total ASN208 SPOT									0.00	0	0
Total For ASN208									0.00	0	0
ASN20: On 24/08/2025 Spot Bond					0.00000	101.48722			0.00	0	0
Total ASN209 SPOT									0.00	0	0
Total For ASN209									0.00	0	0
ASN21: On 28/08/2020 Spot Bond					0.00000	101.08715			0.00	0	0
Total ASN210 SPOT									0.00	0	0
Total For ASN210									0.00	0	0
ASN21: On 02/09/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN212 SPOT									0.00	0	0
Total For ASN212									0.00	0	0
ASN21: On 01/09/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN213 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN213										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	101.11631				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	100.72903				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	100.00000				0.00	0	0
Total ASN222 SPOT										0.00	0	0
Total For ASN222										0.00	0	0
ASN22: On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN223 SPOT										0.00	0	0
Total For ASN223										0.00	0	0
ASN22: On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN225 SPOT										0.00	0	0
Total For ASN225										0.00	0	0
ASN22: On 02/05/2018 Spot Bond					0.00000	101.56553				0.00	0	0
Total ASN227 SPOT										0.00	0	0
Total For ASN227										0.00	0	0
ASN22: On 01/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN228 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN228										0.00	0	0
ASN22: On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN229 SPOT										0.00	0	0
Total For ASN229										0.00	0	0
ASN23: On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN230 SPOT										0.00	0	0
Total For ASN230										0.00	0	0
ASN23: On 17/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN231 SPOT										0.00	0	0
Total For ASN231										0.00	0	0
ASN23: On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	101.05258				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN23: On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN234 SPOT										0.00	0	0
Total For ASN234										0.00	0	0
ASN23: On 12/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN235 SPOT										0.00	0	0
Total For ASN235										0.00	0	0
ASN23: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN236 SPOT										0.00	0	0
Total For ASN236										0.00	0	0
ASN23: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN237 SPOT										0.00	0	0
Total For ASN237										0.00	0	0
ASN23: On 18/12/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN239 SPOT										0.00	0	0
Total For ASN239										0.00	0	0
ASN24: On 02/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN240 SPOT										0.00	0	0
Total For ASN240										0.00	0	0
ASN24: On 02/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN241 SPOT										0.00	0	0
Total For ASN241										0.00	0	0
ASN24: On 10/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN242 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN242										0.00	0	0
ASN24: On 07/03/2019 Spot Bond					0.00000	100.91023				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN24: On 10/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN244 SPOT										0.00	0	0
Total For ASN244										0.00	0	0
ASN24: On 30/03/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN245 SPOT										0.00	0	0
Total For ASN245										0.00	0	0
ASN75: On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89: On 02/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00: On 12/06/2018 Spot Bond					0.00000	100.77202				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAW11: On 01/10/2018 Spot Bond			8.31000	101.03552	8.31000	100.96909				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW17: On 05/12/2018 Spot Bond					0.00000	101.17059				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
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	101.10512				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19: On 05/12/2020 Spot Bond			8.94000	104.87451	8.94000	104.79894				0.00	0	1,025,000,000
Total BAW19 SPOT										0.00	0	1,025,000,000
Total For BAW19										0.00	0	1,025,000,000
BAW21: On 24/03/2022 Spot Bond			9.01500	101.48087	9.01500	101.40796				0.00	0	50,000,000
Total BAW21 SPOT										0.00	0	50,000,000

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 BAW21										0.00	0	50,000,000
BAW21 On 24/03/2022 Spot Bond			9.30000	100.55327	9.30000	100.47879				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	100.93230				0.00	0	20,000,000
Total BAW22 SPOT										0.00	0	20,000,000
Total For BAW22										0.00	0	20,000,000
BAW24 On 30/09/2019 Spot Bond					0.00000	101.01286				0.00	0	0
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	101.59432				0.00	0	80,000,000
Total BAW25 SPOT										0.00	0	80,000,000
Total For BAW25										0.00	0	80,000,000
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	101.34370				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	101.26166				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAYA3 On 31/12/2018 Spot Bond					0.00000	100.30591				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond					0.00000	101.00683				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond					0.00000	100.10616				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond					0.00000	100.30451				0.00	0	0
Total BAYA42 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 BAYA42										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond					0.00000	100.30463				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond					0.00000	100.31634				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA52 On 31/03/2019 Spot Bond					0.00000	101.27914				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA54 On 30/09/2019 Spot Bond					0.00000	101.32871				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.49227				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58 On 30/06/2020 Spot Bond					0.00000	101.97779				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA59 On 30/06/2022 Spot Bond			11.46000	109.32536	11.46000	109.22445				0.00	0	650,000,000
Total BAYA59 SPOT										0.00	0	650,000,000
Total For BAYA59										0.00	0	650,000,000
BAYA60 On 30/06/2020 Spot Bond			11.96500	11.96500	11.96500	104.30917				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond					0.00000	100.32748				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA62 On 30/09/2020 Spot Bond					0.00000	100.30855				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA63 On 30/11/2020 Spot Bond					0.00000	100.30453				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.31123				0.00	0	0
Total BAYA64 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 BAYA64										0.00	0	0
BAYA64 On 30/09/2020 Spot Bond					0.00000	100.29781				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA65 On 31/03/2021 Spot Bond					0.00000	100.30865				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA66 On 31/03/2023 Spot Bond			11.46000	11.46000	11.46000	99.22579				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA67 On 30/06/2019 Spot Bond					0.00000	100.39182				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	100.39161				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond					0.00000	100.39171				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	106.74602				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/06/2020 Spot Bond					0.00000	100.40517				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
BC122 On 24/05/2018 Spot Bond					0.00000	103.07808				0.00	0	0
Total BC122 SPOT										0.00	0	0
Total For BC122										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond					0.00000	100.02134				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ13 On 20/04/2018 Spot Bond					0.00000	99.85660				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	101.45025				0.00	0	0
Total BCJ14 SPOT										0.00	0	0
Total For BCJ14										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	101.48440				0.00	0	0
Total BCJ15 SPOT										0.00	0	0
Total For BCJ15										0.00	0	0
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.87740				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BCJ17 On 23/09/2019 Spot Bond					0.00000	100.52696				0.00	0	0
Total BCJ17 SPOT										0.00	0	0
Total For BCJ17										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.11500	8.11500	8.11500	202.11535				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.11500	8.11500	8.11500	202.55626				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.50000	8.50000	8.50000	97.36268				0.00	0	0
Total BD0302 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 BD0302										0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	8.11141	100.00000	8.05738				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BG1A7I 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
BG1A8I 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
BG1B2I 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
BG1E2I 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
BG1F2I On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	102.87511				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			9.24000	106.72242	9.24000	106.64257				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	103.58064				0.00	20,000,000	10,000,000
Total BGL03 SPOT										0.00	20,000,000	10,000,000
Total For BGL03										0.00	20,000,000	10,000,000
BGL04 On 05/02/2020 Spot Bond			9.69000	102.49903	9.69000	102.41868				0.00	0	0
Total BGL04 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 BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			10.46500	103.15804	10.46500	103.07230				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	103.51878				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			10.38000	106.31801	10.38000	106.23034				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	101.18719				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			10.16500	103.16649	10.16500	103.08313				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	102.04434				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			10.94500	109.31432	10.94500	109.21782				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	105.45737				0.00	20,000,000	10,000,000
Total BGL12 SPOT										0.00	20,000,000	10,000,000
Total For BGL12										0.00	20,000,000	10,000,000
BGL13 On 20/08/2021 Spot Bond			9.76500	107.28128	9.76500	107.19655				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	105.64435				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	103.30660				0.00	0	80,000,000
Total BGL15 SPOT										0.00	0	80,000,000
Total For BGL15										0.00	0	80,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	101.41961				0.00	0	0
Total BGL16 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 BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	101.77418				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	100.94387				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	101.58939				0.00	0	80,000,000
Total BGL19 SPOT										0.00	0	80,000,000
Total For BGL19										0.00	0	80,000,000
BGT01 On 12/09/2022 Spot Bond					0.00000	103.36700				0.00	0	0
Total BGT01 SPOT										0.00	0	0
Total For BGT01										0.00	0	0
BID05 On 30/06/2019 Spot Bond					0.00000	100.28121				0.00	0	1,000,000,000
Total BID05 SPOT										0.00	0	1,000,000,000
Total For BID05										0.00	0	1,000,000,000
BID06 On 30/06/2019 Spot Bond			8.31000	103.19452	8.31000	103.12529				0.00	0	2,350,000,000
Total BID06 SPOT										0.00	0	2,350,000,000
Total For BID06										0.00	0	2,350,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	100.23327				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	100.23867				0.00	0	102,700,000
Total BID08 SPOT										0.00	0	102,700,000
Total For BID08										0.00	0	102,700,000
BPPF02 On 22/03/2020 Spot Bond					0.00000	100.57919				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	100.66306				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	100.72610				0.00	0	80,000,000
Total BPPF04 SPOT										0.00	0	80,000,000
Total For BPPF04										0.00	0	80,000,000
BPPF05 On 24/10/2018 Spot Bond					0.00000	101.75142				0.00	0	0
Total BPPF05 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 BPPF05										0.00	0	0
BPPF05 On 22/09/2018 Spot Bond					0.00000	100.50506				0.00	0	0
Total BPPF06 SPOT										0.00	0	0
Total For BPPF06										0.00	0	0
BPPF06 On 22/03/2019 Spot Bond					0.00000	100.53496				0.00	0	0
Total BPPF07 SPOT										0.00	0	0
Total For BPPF07										0.00	0	0
BPPF07 On 22/03/2021 Spot Bond					0.00000	100.55852				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BS2A11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A21 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BTC199 On 11/04/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total BTC199 SPOT										0.00	0	0
Total For BTC199										0.00	0	0
BTC200 On 18/04/2018 Spot Bond					0.00000	99.89768				0.00	0	0
Total BTC200 SPOT										0.00	0	0
Total For BTC200										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	100.48277				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.47802				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond					0.00000	101.33232				0.00	0	0
Total BWZJ18 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 BWZJ18										0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond					0.00000	101.53815				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.57894				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			10.13000	101.62670	10.13000	101.54538				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	103.54882				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			12.31000	101.75970	12.31000	101.65901				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL17 On 23/08/2019 Spot Bond					0.00000	103.15333				0.00	0	0
Total CBL17 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 CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			11.81000	100.64109	11.81000	100.54544				0.00	0	60,000,000
Total CBL18 SPOT										0.00	0	60,000,000
Total For CBL18										0.00	0	60,000,000
CBL20 On 14/12/2019 Spot Bond					0.00000	103.14028				0.00	0	0
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			9.26500	102.36851	9.26500	102.29170				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond					0.00000	101.55539				0.00	0	0
Total CBL23 SPOT										0.00	0	0
Total For CBL23										0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	101.89000				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL25 On 06/05/2019 Spot Bond					0.00000	102.52139				0.00	0	0
Total CBL25 SPOT										0.00	0	0
Total For CBL25										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			9.56500	108.93959	9.56500	108.85527				0.00	0	40,000,000
Total CBL26 SPOT										0.00	0	40,000,000
Total For CBL26										0.00	0	40,000,000
CBL27 On 12/05/2020 Spot Bond					0.00000	101.64612				0.00	0	80,000,000
Total CBL27 SPOT										0.00	0	80,000,000
Total For CBL27										0.00	0	80,000,000
CCT01 On 23/06/2023 Spot Bond			9.82000	114.87316	9.82000	114.78244				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.44500	113.91817	9.44500	113.83155				0.00	0	600,000,000
Total CCT02 SPOT										0.00	0	600,000,000
Total For CCT02										0.00	0	600,000,000
CCT03 On 15/03/2025 Spot Bond			9.68500	108.26103	9.68500	108.17758				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CCT04 On 17/07/2027 Spot Bond			9.64500	105.63711	9.64500	104.18837				0.00	0	82,400,000
Total CCT04 SPOT										0.00	0	82,400,000

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 CCT04										0.00	0	82,400,000
CGR14 On 25/11/2020 Spot Bond			10.00000	106.35840	10.00000	106.27510				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR18U SPOT										0.00	0	0
Total For CGR18U										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR19U SPOT										0.00	0	0
Total For CGR19U										0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	100.02891				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	101.97711				0.00	0	0
Total CGR23 SPOT										0.00	0	0
Total For CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	103.34577				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	100.56691				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR27 On 25/11/2019 Spot Bond					0.00000	101.43823				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	102.03767				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR31 On 27/06/2018 Spot Bond					0.00000	100.46229				0.00	0	0
Total CGR31 SPOT										0.00	0	0
Total For CGR31										0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	99.71973				0.00	0	0
Total CGR32 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 CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	100.71165				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR34 On 21/09/2018 Spot Bond			8.38800	8.38800	8.38800	100.47646				0.00	0	0
Total CGR34 SPOT										0.00	0	0
Total For CGR34										0.00	0	0
CGR36 On 02/10/2018 Spot Bond					0.00000	100.23583				0.00	0	0
Total CGR36 SPOT										0.00	0	0
Total For CGR36										0.00	0	0
CGR37 On 08/02/2019 Spot Bond					0.00000	101.57682				0.00	0	0
Total CGR37 SPOT										0.00	0	0
Total For CGR37										0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	101.82781				0.00	0	0
Total CGR38 SPOT										0.00	0	0
Total For CGR38										0.00	0	0
CIG04 On 30/06/2018 Spot Bond					0.00000	98.36203				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond					0.00000	101.07902				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	101.25998				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond					0.00000	102.60556				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	102.07616				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	97.72978				0.00	0	0
Total CIG11 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 CIG11										0.00	0	0
CIG12 On 29/07/2021 Spot Bond					0.00000	102.21724				0.00	0	0
Total CIG12 SPOT										0.00	0	0
Total For CIG12										0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	102.90206	10.11000	102.81799				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	142.78837	3.14000	142.63976				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19 On 13/09/2021 Spot Bond			3.16000	3.16000	3.16000	141.88405				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	106.35800	10.00000	106.27500				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	106.35800	10.00000	106.27500				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			13.50000	98.02293	13.50000	97.91686				0.00	0	0
Total CLN242 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 CLN242										0.00	0	0
CLN24: On 24/02/2019 Spot Bond			9.35000	101.29573	9.35000	101.21904				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN26: On 26/03/2019 Spot Bond			8.74000	101.34718	8.74000	101.27652				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN29: On 25/11/2020 Spot Bond			10.00000	106.35800	10.00000	106.27500				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN31: On 14/11/2022 Spot Bond					0.00000	101.59638				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN31: On 14/11/2022 Spot Bond			10.41000	100.91093	10.41000	100.82610				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN31: On 20/03/2023 Spot Bond			10.93000	97.49274	10.93000	97.40820				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN31: On 20/03/2023 Spot Bond					0.00000	100.72164				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN31: On 14/11/2022 Spot Bond					0.00000	101.56489				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN32: On 30/04/2018 Spot Bond					0.00000	101.78766				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN32: On 30/04/2018 Spot Bond			14.56000	103.82269	14.56000	103.69928				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN32: On 20/06/2018 Spot Bond					0.00000	100.67343				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN32: On 20/06/2018 Spot Bond					0.00000	100.68310				0.00	0	0
Total CLN326 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 CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond					0.00000	100.72026				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2018 Spot Bond					0.00000	100.72217				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN332 On 20/06/2018 Spot Bond					0.00000	100.73978				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN337 On 20/09/2018 Spot Bond					0.00000	119.54410				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN340 On 20/12/2018 Spot Bond					0.00000	101.18813				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN343 On 20/12/2023 Spot Bond					0.00000	100.76518				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond					0.00000	100.61724				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	99.86559				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN350 On 28/10/2018 Spot Bond					0.00000	101.79342				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN358 On 30/04/2018 Spot Bond					0.00000	101.86913				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN362 On 20/03/2019 Spot Bond					0.00000	100.60311				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			9.59000	105.02329	9.59000	104.94313				0.00	0	0
Total CLN362 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 CLN362										0.00	0	0
CLN36: On 20/03/2024 Spot Bond					0.00000	100.64652				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36: On 06/08/2023 Spot Bond					0.00000	101.96578				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36: On 20/03/2024 Spot Bond			11.73000	106.16307	11.73000	106.06447				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36: On 06/08/2023 Spot Bond					0.00000	102.03754				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN37: On 26/07/2022 Spot Bond					0.00000	102.03988				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37: On 20/03/2024 Spot Bond					0.00000	110.42207				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37: On 20/09/2023 Spot Bond					0.00000	100.63843				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN37: On 20/06/2019 Spot Bond					0.00000	100.64956				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN37: On 20/03/2021 Spot Bond			8.96500	103.02182	8.96500	102.94819				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN37: On 20/06/2019 Spot Bond					0.00000	97.81960				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN37: On 20/03/2024 Spot Bond			10.98000	98.91873	10.98000	98.83258				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN38: On 20/09/2024 Spot Bond			11.00000	100.78875	11.00000	100.70080				0.00	0	0
Total CLN380 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 CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond					0.00000	100.71355				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			11.52000	103.15610	11.52000	103.06195				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	100.77016				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond					0.00000	100.64925				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	102.15527				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond					0.00000	100.68493				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 20/12/2019 Spot Bond					0.00000	107.14680				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond					0.00000	100.65260				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 20/03/2020 Spot Bond					0.00000	100.69788				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond					0.00000	101.23634				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond					0.00000	101.51449				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	101.50662				0.00	0	0
Total CLN399 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 CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	100.65249				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	102.39590				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	100.65571				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	99.86521				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	100.71361				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	100.71683				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	99.86453				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	102.26440				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	100.73930				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN415 On 18/07/2020 Spot Bond					0.00000	99.85576				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 23/09/2020 Spot Bond					0.00000	100.65347				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN418 On 20/12/2020 Spot Bond					0.00000	100.77143				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
Total CLN419 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	50.74033				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	100.77785				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN42 On 26/01/2021 Spot Bond					0.00000	102.66758				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	112.85313				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	103.10301				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	113.19431				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN42 On 20/12/2018 Spot Bond					0.00000	102.02558				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	100.90586				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	128.74890				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	117.90227				0.00	0	0
Total CLN431 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN431										0.00	0	0
CLN43: On 20/12/2020 Spot Bond					0.00000	119.70634				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN43: On 20/12/2020 Spot Bond					0.00000	121.32108				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN43: On 20/12/2020 Spot Bond					0.00000	129.64640				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN43: On 20/12/2020 Spot Bond					0.00000	100.71043				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN43: On 20/12/2020 Spot Bond					0.00000	100.68150				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN43: On 03/02/2021 Spot Bond					0.00000	101.79265				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN44: On 20/03/2021 Spot Bond					0.00000	131.03040				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44: On 20/03/2021 Spot Bond					0.00000	101.22328				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN44: On 23/05/2021 Spot Bond					0.00000	101.36877				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN44: On 24/05/2021 Spot Bond			9.21500	110.10047	9.21500	110.01831				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN45: On 31/01/2022 Spot Bond			3.86000	144.71081	3.86000	144.62357				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN45: On 31/01/2025 Spot Bond			5.92000	106.35900	5.92000	106.27716				0.00	0	0
Total CLN453 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			5.56000	108.72573	5.56000	108.64524				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	101.27608				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	100.79214				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond					0.00000	101.39470				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond					0.00000	101.79607				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	101.17076				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond					0.00000	103.07577				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN461 On 16/02/2022 Spot Bond			10.13500	104.62116	10.13500	104.53548				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 13/03/2022 Spot Bond			9.34000	103.17880	9.34000	103.10205				0.00	0	77,400,000
Total CLN464 SPOT										0.00	0	77,400,000
Total For CLN464										0.00	0	77,400,000
CLN464 On 14/03/2020 Spot Bond					0.00000	100.77337				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 21/02/2024 Spot Bond					0.00000	101.37335				0.00	0	0
Total CLN466 SPOT										0.00	0	0
Total For CLN466										0.00	0	0
CLN466 On 27/03/2020 Spot Bond					0.00000	100.45542				0.00	0	0
Total CLN467 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 CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond					0.00000	100.44447				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond					0.00000	100.46176				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 07/05/2018 Spot Bond					0.00000	101.52991				0.00	0	0
Total CLN470 SPOT										0.00	0	0
Total For CLN470										0.00	0	0
CLN470 On 17/05/2019 Spot Bond					0.00000	101.28696				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN471 On 19/11/2022 Spot Bond					0.00000	101.51591				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 23/06/2021 Spot Bond					0.00000	101.30360				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond					0.00000	100.71683				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	17.59464	100.00000	17.47680				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 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
CLN480 On 07/06/2022 Spot Bond					0.00000	101.29863				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN481 On 20/05/2021 Spot Bond					0.00000	101.39268				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	102.21064				0.00	0	0
Total CLN483 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 CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond					0.00000	101.57771				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			9.06500	105.36789	9.06500	105.29093				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	101.36481				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN486 On 07/12/2021 Spot Bond			12.02000	106.26311	12.02000	106.35188				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			8.82000	103.10396	8.82000	103.03024				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	100.44020				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	100.45962				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 07/06/2022 Spot Bond					0.00000	101.29863				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN491 On 30/09/2019 Spot Bond					0.00000	100.26299				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	100.71641				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 07/06/2022 Spot Bond			11.56500	103.09273	11.56500	105.19680				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	101.10520				0.00	0	0
Total CLN495 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 CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			9.82000	102.32035	9.82000	102.24041				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	101.07331				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	101.03323				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN498 On 20/05/2021 Spot Bond					0.00000	101.35033				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	100.01407				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	100.04700				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	100.04875				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	100.73756				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	100.04875				0.00	400,000,000	200,000,000
Total CLN504 SPOT										0.00	400,000,000	200,000,000
Total For CLN504										0.00	400,000,000	200,000,000
CLN504 On 24/10/2020 Spot Bond					0.00000	101.93037				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 30/04/2019 Spot Bond					0.00000	101.74961				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	100.72342				0.00	0	0
Total CLN507 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 CLN507										0.00	0	0
CLN507 On 24/02/2020 Spot Bond					0.00000	101.31331				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN510 On 11/10/2020 Spot Bond					0.00000	100.04611				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	97.67200				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN512 On 07/06/2022 Spot Bond					0.00000	101.21912				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN514 On 23/02/2019 Spot Bond					0.00000	101.39501				0.00	0	0
Total CLN514 SPOT										0.00	0	0
Total For CLN514										0.00	0	0
CLN515 On 23/02/2019 Spot Bond					0.00000	101.65977				0.00	0	0
Total CLN515 SPOT										0.00	0	0
Total For CLN515										0.00	0	0
CLN516 On 15/09/2022 Spot Bond			9.96000	100.56963	9.96000	100.76891				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	100.87909	10.01000	103.56201				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN518 On 25/11/2022 Spot Bond					0.00000	101.17892				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN519 On 30/06/2022 Spot Bond			9.60000	101.18820	9.60000	101.65447				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN520 On 12/03/2023 Spot Bond					0.00000	100.77304				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN521 On 17/09/2020 Spot Bond					0.00000	100.73851				0.00	0	0
Total CLN521 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 CLN521									0.00	0	0
CLN52: On 27/02/2023 Spot Bond					0.00000	100.75942			0.00	0	0
Total CLN522 SPOT									0.00	0	0
Total For CLN522									0.00	0	0
CLN52: On 13/05/2021 Spot Bond					0.00000	100.56301			0.00	0	0
Total CLN523 SPOT									0.00	0	0
Total For CLN523									0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	226.21705			0.00	0	0
Total CLN55 SPOT									0.00	0	0
Total For CLN55									0.00	0	0
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000			0.00	0	0
Total CLN61 SPOT									0.00	0	0
Total For CLN61									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.50000	97.42950	8.50000	97.36268			0.00	0	0
Total CLN81 SPOT									0.00	0	0
Total For CLN81									0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.11500	8.11500	8.11500	202.11535			0.00	0	0
Total CLN88 SPOT									0.00	0	0
Total For CLN88									0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.11500	8.11500	8.11500	202.55626			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond					0.00000	100.63665			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond					0.00000	100.91315			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1: On 20/09/2019 Spot Bond					0.00000	100.63659			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF1: On 20/06/2020 Spot Bond					0.00000	100.65893			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF1: On 17/08/2021 Spot Bond					0.00000	101.38398			0.00	0	0
Total CLNF16 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 CLNF16									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			7.51000	103.43588	7.51000	103.37273			0.00	0	1,641,100,000
Total COJ04 SPOT									0.00	0	1,641,100,000
Total For COJ04									0.00	0	1,641,100,000
COJ05 On 05/06/2023 Spot Bond			8.76500	118.38807	8.76500	118.30440			0.00	0	3,000,000,000
Total COJ05 SPOT									0.00	0	3,000,000,000
Total For COJ05									0.00	0	3,000,000,000
COJ07 On 23/03/2021 Spot Bond			9.17500	104.73851	9.17500	104.66195		917,500,000,000.00		100,000,000	25,000,000
Total COJ07 SPOT								917,500,000,000.00		100,000,000	25,000,000
Total For COJ07								917,500,000,000.00		100,000,000	25,000,000
COJ08 On 22/06/2026 Spot Bond			9.73500	113.13956	9.73500	113.05096			0.00	0	0
Total COJ08 SPOT									0.00	0	0
Total For COJ08									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			9.42000	107.04205	9.42000	106.96088		2,637,600,000,000.00		280,000,000	70,000,000
Total COJG01 SPOT								2,637,600,000,000.00		280,000,000	70,000,000
Total For COJG01								2,637,600,000,000.00		280,000,000	70,000,000
COT01 On 03/04/2023 Spot Bond			9.65500	98.20645	9.65500	98.13058			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			10.82500	96.59929	10.82500	96.51584			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			10.84500	95.01248	10.84500	94.92982			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.63500	99.26215	11.63500	100.28468			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	100.64746			0.00	0	0
Total CS002 SPOT									0.00	0	0
Total For CS002									0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	100.49325			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CSA04U									0.00	0	0
CSD04 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
DEN38 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
DEN40 On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DEN40U SPOT									0.00	0	0
Total For DEN40U									0.00	0	0
DENG7 On 21/09/2018 Spot Bond					0.00000	100.57056			0.00	0	0
Total DENG73 SPOT									0.00	0	0
Total For DENG73									0.00	0	0
DENG7 On 28/09/2018 Spot Bond					0.00000	100.42961			0.00	0	0
Total DENG74 SPOT									0.00	0	0
Total For DENG74									0.00	0	0
DENG7 On 04/09/2018 Spot Bond					0.00000	100.93714			0.00	0	0
Total DENG75 SPOT									0.00	0	0
Total For DENG75									0.00	0	0
DENG7 On 04/09/2018 Spot Bond					0.00000	100.93714			0.00	0	0
Total DENG76 SPOT									0.00	0	0
Total For DENG76									0.00	0	0
DENG7 On 27/09/2018 Spot Bond					0.00000	100.67365			0.00	0	0
Total DENG77 SPOT									0.00	0	0
Total For DENG77									0.00	0	0
DENG7 On 27/09/2018 Spot Bond					0.00000	100.62521			0.00	0	0
Total DENG78 SPOT									0.00	0	0
Total For DENG78									0.00	0	0
DOL00 On 20/09/2018 Spot Bond					0.00000	100.81350			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	103.01946			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	77.93327			0.00	0	0
Total DOL009 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 DOL009									0.00	0	0
DOL01: On 20/12/2021 Spot Bond					0.00000	101.16401			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	101.25727			0.00	0	0
Total DSY01 SPOT									0.00	0	0
Total For DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	101.49634			0.00	0	0
Total DSY02 SPOT									0.00	0	0
Total For DSY02									0.00	0	0
DSY03 On 21/11/2024 Spot Bond			9.16500	9.16500	9.16500	108.47145			0.00	0	0
Total DSY03 SPOT									0.00	0	0
Total For DSY03									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.66500	103.92442	8.66500	103.85179		519,900,000,000.00		60,000,000	30,000,000
Total DV2021 SPOT								519,900,000,000.00		60,000,000	30,000,000
Total For DV2021								519,900,000,000.00		60,000,000	30,000,000
DV22 On 07/02/2020 Spot Bond			8.18000	103.85239	8.18000	103.78341		204,100,816,000.00		24,951,200	150,699,100
Total DV22 SPOT								204,100,816,000.00		24,951,200	150,699,100
Total For DV22								204,100,816,000.00		24,951,200	150,699,100
DV22/R On 07/02/2020 Spot Bond			100.00000	31.83446	100.00000	31.62124		0.00		0	0
Total DV22/R207 SPOT								0.00		0	0
Total For DV22/R207								0.00		0	0
DV23 On 27/02/2023 Spot Bond			8.87000	105.69437	8.87000	105.61838		9,096,713,652,000.00		1,025,559,600	13,013,602,200
Total DV23 SPOT								9,096,713,652,000.00		1,025,559,600	13,013,602,200
Total For DV23								9,096,713,652,000.00		1,025,559,600	13,013,602,200
DV23/R On 27/02/2023 Spot Bond			100.00000	12.87312	100.00000	12.78690		0.00		0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	12.87312	100.00000	12.78690		0.00		0	0
Total DV23/R2023 SPOT								0.00		0	0
Total For DV23/R2023								0.00		0	0
DV24 On 18/02/2024 Spot Bond			9.12000	104.04067	9.12000	103.96381		0.00		0	2,500,000
Total DV24 SPOT								0.00		0	2,500,000
Total For DV24								0.00		0	2,500,000
DV24/R On 18/02/2024 Spot Bond			9.69000	101.50112	9.69000	101.42155		0.00		0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.50112	9.69000	101.42155		0.00		0	0
Total DV24/R2023 SPOT								0.00		0	0
Total For DV24/R2023								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV29 On 18/02/2029 Spot Bond			10.35500	99.92446	10.35500	99.84090			5,177,500,000,000.00	500,000,000	250,000,000
Total DV29 SPOT									5,177,500,000,000.00	500,000,000	250,000,000
Total For DV29									5,177,500,000,000.00	500,000,000	250,000,000
DV29/R On 18/02/2029 Spot Bond			10.10000	101.56358	10.10000	101.48068			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.56358	10.10000	101.48068			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC02 On 29/08/2018 Spot Bond					0.00000	101.02527			0.00	0	0
Total DVC029 SPOT									0.00	0	0
Total For DVC029									0.00	0	0
DVC03 On 23/10/2018 Spot Bond					0.00000	99.80234			0.00	0	0
Total DVC030 SPOT									0.00	0	0
Total For DVC030									0.00	0	0
DVF19 On 31/05/2019 Spot Bond					0.00000	101.66201			0.00	0	0
Total DVF19 SPOT									0.00	0	0
Total For DVF19									0.00	0	0
DVF20 On 29/11/2019 Spot Bond					0.00000	101.07559			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20B On 28/03/2020 Spot Bond					0.00000	100.56498			0.00	0	1,000,000,000
Total DVF20B SPOT									0.00	0	1,000,000,000
Total For DVF20B									0.00	0	1,000,000,000
DVF20C On 31/08/2020 Spot Bond					0.00000	101.03546			0.00	0	0
Total DVF20C SPOT									0.00	0	0
Total For DVF20C									0.00	0	0
DVF20D On 23/10/2020 Spot Bond					0.00000	99.79047			0.00	0	0
Total DVF20D SPOT									0.00	0	0
Total For DVF20D									0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	101.11363			0.00	0	0
Total DVF21 SPOT									0.00	0	0
Total For DVF21									0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	100.53388			0.00	0	0
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
DVF22B On 29/08/2022 Spot Bond					0.00000	101.06976			0.00	0	0
Total DVF22B 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 DVF22B										0.00	0	0
DVF22 On 24/10/2022 Spot Bond					0.00000	101.88519				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	99.77586				0.00	0	0
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0
E170 On 01/08/2020 Spot Bond			7.89000	114.30055	7.89000	114.22727				0.00	0	413,022,900
Total E170 SPOT										0.00	0	413,022,900
Total For E170										0.00	0	413,022,900
E170/R On 01/08/2020 Spot Bond			100.00000	29.37884	100.00000	29.18206				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			8.55000	102.75212	8.55000	102.68201				0.00	0	0
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			8.77500	104.02839	8.77500	103.95558				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.13000	104.55849	9.13000	104.48242				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			3.51000	107.39049	3.51000	107.32933				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			3.17000	103.08193	3.17000	103.02559				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	118.33824	2.25000	118.28245				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			3.03000	133.25879	2.98000	133.76596				0.00	0	200,000,000
Total EL28 SPOT										0.00	0	200,000,000
Total For EL28										0.00	0	200,000,000
EL29 On 19/11/2029 Spot Bond			2.98000	120.49959	2.98000	120.43557				0.00	0	170,000,000
Total EL29 SPOT										0.00	0	170,000,000

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 EL29									0.00	0	170,000,000
EL30 On 29/07/2030 Spot Bond			3.00000	118.64212	3.00000	118.57890			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			3.15500	109.02062	3.15500	108.96132			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			3.14000	104.12965	3.14000	104.07298			0.00	0	0
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	118.33824	2.25000	118.28245			0.00	0	0
Total EL36/I2038 SPOT									0.00	0	0
Total For EL36/I2038									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			8.74000	105.94429	8.74000	105.86921			0.00	0	27,000,000
Total EMM01 SPOT									0.00	0	27,000,000
Total For EMM01									0.00	0	27,000,000
EMM02 On 11/03/2021 Spot Bond			8.66500	106.20615	8.66500	106.13273			0.00	0	190,000,000
Total EMM02 SPOT									0.00	0	190,000,000
Total For EMM02									0.00	0	190,000,000
EMM03 On 04/05/2024 Spot Bond			9.89500	105.20748	9.89500	105.12331			0.00	0	0
Total EMM03 SPOT									0.00	0	0
Total For EMM03									0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.15500	10.15500	10.15500	100.14429			0.00	0	0
Total EMM04 SPOT									0.00	0	0
Total For EMM04									0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.40500	10.40500	10.40500	100.89910			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			9.99500	104.46641	9.99500	103.81964			0.00	0	0
Total EMM06 SPOT									0.00	0	0
Total For EMM06									0.00	0	0
EMM07 On 10/07/2027 Spot Bond			9.84500	106.79199	9.84500	104.97679			0.00	0	0
Total EMM07 SPOT									0.00	0	0
Total For EMM07									0.00	0	0
EMM07 On 17/07/2032 Spot Bond			10.41500	109.39261	10.41500	93.01152			0.00	0	0
Total EMM07P 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 EMM07P										0.00	0	0
EPF002 On 28/05/2018 Spot Bond					0.00000	101.09325				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF006 On 19/08/2018 Spot Bond					0.00000	101.56386				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	101.05350				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond					0.00000	101.29325				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	101.87692				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	101.33273				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	101.66063				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
EPFC34 On 06/09/2018 Spot Bond					0.00000	100.90738				0.00	0	0
Total EPFC34 SPOT										0.00	0	0
Total For EPFC34										0.00	0	0
EPFC35 On 03/05/2018 Spot Bond					0.00000	101.45377				0.00	0	0
Total EPFC35 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPFC35										0.00	0	0
EPFC3 On 06/11/2018 Spot Bond					0.00000	101.52589				0.00	0	0
Total EPFC36 SPOT										0.00	0	0
Total For EPFC36										0.00	0	0
EPFC3 On 04/03/2019 Spot Bond					0.00000	100.99675				0.00	0	0
Total EPFC37 SPOT										0.00	0	0
Total For EPFC37										0.00	0	0
EPFC3 On 03/10/2018 Spot Bond					0.00000	100.20200				0.00	0	0
Total EPFC38 SPOT										0.00	0	0
Total For EPFC38										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	97.35268				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS08 On 04/10/2018 Spot Bond					0.00000	99.71393				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	102.07615				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
ERS3B On 17/08/2019 Spot Bond					0.00000	101.33713				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/05/2019 Spot Bond					0.00000	101.35631				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/08/2019 Spot Bond					0.00000	101.40907				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERS3C On 17/05/2019 Spot Bond					0.00000	101.49892			0.00	0	0
Total ERS3C5 SPOT									0.00	0	0
Total For ERS3C5									0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	106.35800	10.00000	106.27500			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA1 On 17/08/2018 Spot Bond					0.00000	101.23397			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	101.45588			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.99979			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2:On 17/05/2019 Spot Bond					0.00000	101.68544			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ERSA2 On 17/08/2019 Spot Bond					0.00000	101.63911			0.00	0	0
Total ERSA23 SPOT									0.00	0	0
Total For ERSA23									0.00	0	0
ERSA2:On 17/08/2020 Spot Bond					0.00000	101.28683			0.00	0	0
Total ERSA24 SPOT									0.00	0	0
Total For ERSA24									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.33001			0.00	0	0
Total ERSA25 SPOT									0.00	0	0
Total For ERSA25									0.00	0	0
ES18 On 20/04/2018 Spot Bond			8.01000	99.91230	8.01000	99.84662			0.00	0	0
Total ES18 SPOT									0.00	0	0
Total For ES18									0.00	0	0
ES18/R On 20/04/2018 Spot Bond			9.25000	99.89873	9.25000	99.82291			0.00	0	0
Total ES18/R204 SPOT									0.00	0	0
Total For ES18/R204									0.00	0	0
ES23 On 25/01/2023 Spot Bond			8.63000	107.48275	8.63000	107.40752		394,442,780,000.00	45,706,000	1,944,501,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES23 SPOT									394,442,780,000.00	45,706,000	1,944,501,700
Total For ES23									394,442,780,000.00	45,706,000	1,944,501,700
ES23/R On 25/01/2023 Spot Bond			10.00000	102.20744	10.00000	102.12482			0.00	0	0
Total ES23/R2023 SPOT									0.00	0	0
Total For ES23/R2023									0.00	0	0
ES26 On 02/04/2026 Spot Bond			9.37500	91.87068	9.37500	91.80172			19,478,047,500,000.00	2,077,658,400	9,900,000,000
Total ES26 SPOT									19,478,047,500,000.00	2,077,658,400	9,900,000,000
Total For ES26									19,478,047,500,000.00	2,077,658,400	9,900,000,000
ES26/R On 02/04/2026 Spot Bond			7.85000	100.29497	7.85000	100.23169			0.00	0	0
Total ES26/R186 SPOT									0.00	0	0
Total For ES26/R186									0.00	0	0
ES33 On 15/09/2033 Spot Bond			10.18000	80.01089	10.19000	79.88110			403,920,810,256,000.00	39,677,879,200	48,900,000,000
Total ES33 SPOT									13,920,810,256,000.00	39,677,879,200	48,900,000,000
Total For ES33									13,920,810,256,000.00	39,677,879,200	48,900,000,000
ES33/R On 15/09/2033 Spot Bond			7.50000	100.64229	7.50000	100.58191			0.00	0	0
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			10.36500	83.38969	10.36500	87.55613			390,310,659,000.00	37,656,600	8,290,000,000
Total ES42 SPOT									390,310,659,000.00	37,656,600	8,290,000,000
Total For ES42									390,310,659,000.00	37,656,600	8,290,000,000
ES42/R On 25/04/2042 Spot Bond			8.50000	99.79439	8.50000	103.96430			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF01U SPOT									0.00	0	0
Total For ESF01U									0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF02U SPOT									0.00	0	0
Total For ESF02U									0.00	0	0
EXX02 On 19/05/2019 Spot Bond					0.00000	100.37258			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	100.63985			0.00	0	0
Total FBJ20Z SPOT									0.00	0	0
Total For FBJ20Z									0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.65900			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF01U SPOT										0.00	0	0
Total For FIF01U										0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF02U SPOT										0.00	0	0
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond					0.00000	101.48647				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond					0.00000	100.46867				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond					0.00000	101.29738				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	102.01126				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.47595				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.58458				0.00	0	90,000,000
Total FIFB14 SPOT										0.00	0	90,000,000
Total For FIFB14										0.00	0	90,000,000
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.29369				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FIFC32 On 24/05/2018 Spot Bond					0.00000	101.01279				0.00	0	0
Total FIFC32 SPOT										0.00	0	0
Total For FIFC32										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB05 On 21/12/2018 Spot Bond			8.26000	102.84477	8.26000	102.77619				0.00	0	360,000,000
Total FRB05 SPOT										0.00	0	360,000,000
Total For FRB05										0.00	0	360,000,000
FRB12 On 02/06/2019 Spot Bond					0.00000	101.60544				0.00	0	80,000,000
Total FRB12 SPOT										0.00	0	80,000,000
Total For FRB12										0.00	0	80,000,000
FRB13 On 02/06/2021 Spot Bond					0.00000	99.77253				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2021 Spot Bond			10.16500	10.16500	10.16500	103.16764				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2020 Spot Bond					0.00000	103.65729				0.00	20,000,000	90,000,000

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 FRB15 SPOT									0.00	20,000,000	90,000,000
Total For FRB15									0.00	20,000,000	90,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	102.82314			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0
FRB17 On 08/01/2022 Spot Bond					0.00000	100.26776			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	103.88628			0.00	20,000,000	10,000,000
Total FRB18 SPOT									0.00	20,000,000	10,000,000
Total For FRB18									0.00	20,000,000	10,000,000
FRB19 On 14/04/2021 Spot Bond			10.86500	103.76459	10.86500	103.67448			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	102.88396			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	101.41906			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	104.26191			0.00	0	0
Total FRB22 SPOT									0.00	0	0
Total For FRB22									0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	101.25647			0.00	0	0
Total FRB23 SPOT									0.00	0	0
Total For FRB23									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			8.39000	106.13878	8.39000	106.06691			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2:On 21/12/2018 Spot Bond					0.00000	101.75684			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.71000	150.73645	2.71000	150.65969		54,200,000,000.00		20,000,000	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 FRBI22 SPOT									54,200,000,000.00	20,000,000	30,000,000
Total For FRBI22									54,200,000,000.00	20,000,000	30,000,000
FRBI23 On 07/12/2023 Spot Bond			2.96000	2.96000	2.96000	292.88566			118,400,000,000.00	40,000,000	130,000,000
Total FRBI23 SPOT									118,400,000,000.00	40,000,000	130,000,000
Total For FRBI23									118,400,000,000.00	40,000,000	130,000,000
FRBI25 On 31/01/2025 Spot Bond			3.22300	3.22300	3.22300	125.54940			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.65000	3.65000	3.65000	169.52641			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			3.47500	3.47500	3.47500	87.61750			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			3.90000	3.90000	3.90000	206.87788			78,000,000,000.00	20,000,000	10,000,000
Total FRBI33 SPOT									78,000,000,000.00	20,000,000	10,000,000
Total For FRBI33									78,000,000,000.00	20,000,000	10,000,000
FRBI46 On 31/03/2046 Spot Bond			3.95500	96.27670	3.95500	96.21826			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			3.99000	98.46997	3.99000	99.31962			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			8.14000	8.14000	8.14000	81.31547			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			9.45000	9.45000	9.45000	55.31432			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.48000	9.48000	9.48000	54.62618			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC10 On 03/06/2021 Spot Bond					0.00000	101.25490			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC16 On 20/06/2018 Spot Bond					0.00000	100.65126			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC168:On 31/01/2025 Spot Bond			4.01500	4.01500	4.01500	119.50886				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC169:On 20/06/2018 Spot Bond					0.00000	100.68181				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC170:On 20/06/2018 Spot Bond					0.00000	100.67906				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC171:On 20/06/2018 Spot Bond					0.00000	100.68181				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC174:On 20/09/2018 Spot Bond					0.00000	100.64948				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC176:On 20/09/2018 Spot Bond					0.00000	100.63723				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177:On 06/08/2023 Spot Bond					0.00000	101.46525				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178:On 20/09/2020 Spot Bond					0.00000	100.72453				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC179:On 06/08/2023 Spot Bond					0.00000	98.91634				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181:On 20/12/2018 Spot Bond					0.00000	102.33180				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC183:On 20/12/2018 Spot Bond					0.00000	100.81293				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185:On 20/03/2019 Spot Bond					0.00000	100.66216				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188: On 20/03/2019 Spot Bond					0.00000	100.67544				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189: On 02/04/2019 Spot Bond					0.00000	100.24179				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192: On 25/11/2020 Spot Bond			10.00000	106.35800	10.00000	106.27500				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193: On 20/06/2024 Spot Bond					0.00000	100.70601				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195: On 20/06/2019 Spot Bond					0.00000	100.98852				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208: On 07/10/2020 Spot Bond					0.00000	102.78424				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209: On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC210: On 20/12/2019 Spot Bond					0.00000	100.69462				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210: On 07/05/2020 Spot Bond					0.00000	101.64489				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212: 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC21: On 07/11/2019 Spot Bond					0.00000	101.64485			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	101.70215			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			3.27000	147.76621	3.27000	147.68423			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0
FRC22: On 20/05/2020 Spot Bond					0.00000	101.33625			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC23: On 25/06/2018 Spot Bond					0.00000	100.48172			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			4.13000	143.33730	4.13000	143.24777			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	100.96776			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	110.62869			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	113.30712			0.00	0	0
Total FRC237 SPOT									0.00	0	0
Total For FRC237									0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	111.08281			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	114.06739			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	113.55003			0.00	0	0
Total FRC240 SPOT									0.00	0	0
Total For FRC240									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC24 On 08/02/2020 Spot Bond					0.00000	110.65875				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	110.33807				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	104.54791				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24 On 08/02/2020 Spot Bond					0.00000	110.21864				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	104.50206				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	103.60772				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	110.20003				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	102.03977				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	112.02834				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	94.34735				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	101.73196				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	100.79776				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC25: On 27/03/2020 Spot Bond					0.00000	100.63216			0.00	0	0
Total FRC254 SPOT									0.00	0	0
Total For FRC254									0.00	0	0
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC255 SPOT									0.00	0	0
Total For FRC255									0.00	0	0
FRC25: On 17/07/2027 Spot Bond					0.00000	99.90626			0.00	0	0
Total FRC256 SPOT									0.00	0	0
Total For FRC256									0.00	0	0
FRC25: On 27/03/2020 Spot Bond					0.00000	100.44858			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	101.62916			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	103.23148			0.00	0	0
Total FRC259 SPOT									0.00	0	0
Total For FRC259									0.00	0	0
FRC26: On 27/02/2023 Spot Bond			3.45500	102.17634	3.45500	102.11811			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	100.01287			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	99.99991			0.00	0	0
Total FRC262 SPOT									0.00	0	0
Total For FRC262									0.00	0	0
FRC26: On 15/03/2019 Spot Bond					0.00000	100.70085			0.00	0	0
Total FRC263 SPOT									0.00	0	0
Total For FRC263									0.00	0	0
FRC26: On 13/07/2020 Spot Bond					0.00000	99.99991			0.00	0	0
Total FRC264 SPOT									0.00	0	0
Total For FRC264									0.00	0	0
FRC26: On 20/06/2021 Spot Bond					0.00000	100.77793			0.00	0	0
Total FRC265 SPOT									0.00	0	0
Total For FRC265									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC266 On 23/08/2019 Spot Bond					0.00000	101.14972			0.00	0	0
Total FRC266 SPOT									0.00	0	0
Total For FRC266									0.00	0	0
FRC267 On 06/08/2023 Spot Bond					0.00000	104.63731			0.00	0	0
Total FRC267 SPOT									0.00	0	0
Total For FRC267									0.00	0	0
FRC268 On 10/10/2020 Spot Bond					0.00000	100.01367			0.00	0	0
Total FRC268 SPOT									0.00	0	0
Total For FRC268									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.91000	3.91000	3.91000	144.36763			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			3.85000	3.85000	3.85000	144.67482			0.00	0	0
Total FRC69 SPOT									0.00	0	0
Total For FRC69									0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.83000	3.83000	3.83000	144.77739			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRD01U On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD01U SPOT									0.00	0	0
Total For FRD01U									0.00	0	0
FRD17U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD17U SPOT									0.00	0	0
Total For FRD17U									0.00	0	0
FRI33 On 28/02/2033 Spot Bond			3.90000	89.66146	3.90000	89.23888			0.00	0	0
Total FRI33 SPOT									0.00	0	0
Total For FRI33									0.00	0	0
FRI38 On 31/01/2038 Spot Bond			3.75500	107.48200	3.75500	107.41813			0.00	0	0
Total FRI38 SPOT									0.00	0	0
Total For FRI38									0.00	0	0
FRJ19 On 04/04/2019 Spot Bond					0.00000	100.46031			0.00	0	0
Total FRJ19 SPOT									0.00	0	0
Total For FRJ19									0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.58485			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.88872			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	102.05214			0.00	0	4,100,000,000
Total FRJ22 SPOT									0.00	0	4,100,000,000
Total For FRJ22									0.00	0	4,100,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.92801			0.00	0	0
Total FRJ23 SPOT									0.00	0	0
Total For FRJ23									0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.76997			0.00	0	100,000,000
Total FRJ25 SPOT									0.00	0	100,000,000
Total For FRJ25									0.00	0	100,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.18759			0.00	1,000,000,000	16,000,000,000
Total FRJ27 SPOT									0.00	1,000,000,000	16,000,000,000
Total For FRJ27									0.00	1,000,000,000	16,000,000,000
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.77800	2.77800	2.77800	109.22458			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			3.00000	3.00000	3.00000	120.59251			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	101.84414			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond					0.00000	101.84414			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			3.14000	108.75523	3.14000	118.00937			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS10 On 07/12/2033 Spot Bond			3.20000	224.88151	3.20000	224.75835			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			3.93000	104.67990	3.93000	104.61621			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS11 On 07/12/2033 Spot Bond			3.23000	3.23000	3.23000	223.95422			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	102.19721			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			3.27000	125.25097	3.27000	125.18149			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			3.70500	108.29921	3.70500	108.23529			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS11 On 31/01/2038 Spot Bond			3.67000	108.87571	3.67000	108.81176			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			3.35000	122.38393	3.35000	220.77250			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			3.40000	219.58692	3.40000	219.46310			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS12 On 31/01/2025 Spot Bond			2.80000	112.92109	2.80000	112.86276			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			3.43000	218.80592	3.43000	218.68199			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS12 On 31/01/2038 Spot Bond			4.50000	96.14833	4.50000	96.08539			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS126 On 31/03/2028 Spot Bond			4.07000	163.62088	4.07000	163.52007			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS127 On 31/01/2038 Spot Bond			4.03000	90.01525	4.03000	103.05484			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			3.59000	108.34093	3.59000	170.40489			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			3.65000	169.62522	3.65000	169.52641			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			3.94000	206.03501	3.94000	205.90982			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS133 On 24/03/2020 Spot Bond					0.00000	95.83007			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.96000	90.65542	3.96000	104.14479			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.21500	4.21500	4.21500	100.24028			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS136 On 31/01/2038 Spot Bond			3.74000	107.72637	3.74000	107.66249			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS137 On 31/03/2028 Spot Bond			3.46000	172.42393	3.46000	172.32614			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS138 On 07/12/2033 Spot Bond			3.71000	211.67794	3.71000	211.55327			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.59000	170.50337	3.59000	170.40489			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS141 On 31/03/2028 Spot Bond			3.59000	170.50337	3.59000	170.40489				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS144 On 31/03/2028 Spot Bond			3.88000	100.52731	3.88000	166.20654				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			3.57000	122.93271	3.57000	122.86151				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			2.97000	149.34879	2.97000	149.26959				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 31/03/2028 Spot Bond			3.94000	165.45300	3.94000	165.35277				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			3.98000	164.88679	3.98000	164.78637				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			3.54000	123.16235	3.54000	123.09132				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			3.95000	165.31123	3.95000	165.21095				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			3.99000	3.99000	3.99000	164.64510				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 19/05/2019 Spot Bond					0.00000	117.63492				0.00	0	0
Total FRS157 SPOT										0.00	0	0
Total For FRS157										0.00	0	0
FRS154 On 20/06/2022 Spot Bond					0.00000	89.41780				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS155 On 06/06/2023 Spot Bond					0.00000	91.80997				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS16(On 06/06/2024 Spot Bond					0.00000	91.27035			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	89.38199			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	72.72104			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	75.22751			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	77.20438			0.00	0	0
Total FRS164 SPOT									0.00	0	0
Total For FRS164									0.00	0	0
FRS16(On 06/06/2025 Spot Bond					0.00000	76.66569			0.00	0	0
Total FRS165 SPOT									0.00	0	0
Total For FRS165									0.00	0	0
FRS16(On 01/08/2021 Spot Bond					0.00000	48.42856			0.00	0	0
Total FRS166 SPOT									0.00	0	0
Total For FRS166									0.00	0	0
FRS16(On 01/08/2022 Spot Bond					0.00000	61.71995			0.00	0	0
Total FRS167 SPOT									0.00	0	0
Total For FRS167									0.00	0	0
FRS16(On 01/08/2022 Spot Bond					0.00000	59.59940			0.00	0	0
Total FRS168 SPOT									0.00	0	0
Total For FRS168									0.00	0	0
FRS16(On 01/08/2021 Spot Bond					0.00000	50.43575			0.00	0	0
Total FRS169 SPOT									0.00	0	0
Total For FRS169									0.00	0	0
FRS17(On 01/08/2022 Spot Bond					0.00000	129.31710			0.00	0	0
Total FRS170 SPOT									0.00	0	0
Total For FRS170									0.00	0	0
FRS17(On 16/10/2022 Spot Bond					0.00000	99.93440			0.00	0	0
Total FRS171 SPOT									0.00	0	0
Total For FRS171									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS172 On 16/10/2024 Spot Bond					0.00000	99.92991				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS173 On 13/11/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS174 On 13/05/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS175 On 26/01/2024 Spot Bond					0.00000	70.74773				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS176 On 26/01/2024 Spot Bond					0.00000	70.74761				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.56000	2.56000	2.56000	298.61179				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.45000	2.45000	2.45000	300.20994				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.17000	3.17000	3.17000	289.93219				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.93000	2.93000	2.93000	149.48247				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	101.81368				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.46000	152.08498	2.46000	152.01067				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	101.66547				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS64 On 26/01/2042 Spot Bond			2.98000	116.42003	2.98000	116.35818			0.00	0	0
Total FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.72000	92.66311	2.72000	123.85585			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.73000	2.73000	2.73000	129.48277			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	99.98905			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			2.76000	2.76000	2.76000	129.23949			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			3.36000	3.36000	3.36000	287.29074			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond					0.00000	101.55952			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 27/08/2018 Spot Bond					0.00000	101.14132			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			6.80000	99.96276	6.80000	99.98137			0.00	0	0
Total FRX18 SPOT									0.00	0	0
Total For FRX18									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			7.83000	105.47507	7.83000	105.40795			0.00	0	0
Total FRX19 SPOT									0.00	0	0
Total For FRX19									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			7.99500	102.00789	7.99500	101.94236			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			8.65000	8.65000	8.65000	97.38954		173,000,000,000.00	20,000,000	10,000,000	
Total FRX23 SPOT								173,000,000,000.00	20,000,000	10,000,000	
Total For FRX23								173,000,000,000.00	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
FRX24 On 10/12/2024 Spot Bond			9.03000	112.18743	9.03000	112.10579			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			9.46500	100.58179	9.46500	100.50558		189,300,000,000.00		20,000,000	663,200,000
Total FRX26 SPOT								189,300,000,000.00		20,000,000	663,200,000
Total For FRX26								189,300,000,000.00		20,000,000	663,200,000
FRX27 On 07/03/2027 Spot Bond			9.39500	105.80906	9.39500	105.72990		0.00		0	73,600,000
Total FRX27 SPOT								0.00		0	73,600,000
Total For FRX27								0.00		0	73,600,000
FRX30 On 31/01/2030 Spot Bond			9.94500	100.65481	9.94500	100.57389		198,900,000,000.00		20,000,000	10,000,000
Total FRX30 SPOT								198,900,000,000.00		20,000,000	10,000,000
Total For FRX30								198,900,000,000.00		20,000,000	10,000,000
FRX31 On 21/02/2031 Spot Bond			10.07500	97.29933	10.07500	97.22011		403,000,000,000.00		40,000,000	20,000,000
Total FRX31 SPOT								403,000,000,000.00		40,000,000	20,000,000
Total For FRX31								403,000,000,000.00		40,000,000	20,000,000
FRX32 On 31/03/2032 Spot Bond			9.96500	106.17635	9.96500	104.50244		0.00		0	167,700,000
Total FRX32 SPOT								0.00		0	167,700,000
Total For FRX32								0.00		0	167,700,000
FRX45 On 14/04/2045 Spot Bond			10.73000	76.11420	10.73000	76.04889		0.00		0	0
Total FRX45 SPOT								0.00		0	0
Total For FRX45								0.00		0	0
FS1A5 On 20/09/2018 Spot Bond					0.00000	100.64703		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	100.73683		0.00		0	0
Total FS1B1 SPOT								0.00		0	0
Total For FS1B1								0.00		0	0
FS1C1 On 20/09/2018 Spot Bond					0.00000	100.64948		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	100.73320		0.00		0	0
Total FS1D1 SPOT								0.00		0	0
Total For FS1D1								0.00		0	0
FS2A4 On 20/11/2018 Spot Bond					0.00000	0.00000		0.00		0	0
Total FS2A4 SPOT								0.00		0	0
Total For FS2A4								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS2A5 On 20/02/2019 Spot Bond					0.00000	101.31245				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/02/2019 Spot Bond					0.00000	101.27265				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/02/2019 Spot Bond					0.00000	101.30793				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/02/2019 Spot Bond					0.00000	101.46303				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	101.33885				0.00	0	0
Total FS3A5 SPOT										0.00	0	0
Total For FS3A5										0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	101.51480				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A3L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond					0.00000	99.93008				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	101.58647				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.12056				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.13303				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	101.21405				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	101.31368				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	101.37590				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GPT44 On 06/06/2018 Spot Bond					0.00000	100.78967				0.00	0	0
Total GPT44 SPOT										0.00	0	0
Total For GPT44										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB12 On 31/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB12U SPOT										0.00	0	0
Total For GRB12U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB13U SPOT										0.00	0	0
Total For GRB13U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB14U SPOT										0.00	0	0
Total For GRB14U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB26 On 30/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB26U SPOT										0.00	0	0
Total For GRB26U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	101.52361				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	101.01258				0.00	1,000,000,000	1,000,000,000
Total GRT08 SPOT										0.00	1,000,000,000	1,000,000,000
Total For GRT08										0.00	1,000,000,000	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT09 On 15/10/2018 Spot Bond					0.00000	100.10779				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRT10 On 13/05/2019 Spot Bond					0.00000	102.00156				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	101.44595				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	101.18480				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	99.93581				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	101.35682				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	100.02727				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	99.91131				0.00	0	0
Total GRT16 SPOT										0.00	0	0
Total For GRT16										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			9.06000	104.61538	9.06000	104.53901				0.00	0	89,400,000
Total GRT17 SPOT										0.00	0	89,400,000
Total For GRT17										0.00	0	89,400,000
GRT18 On 13/03/2020 Spot Bond					0.00000	100.95668				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	101.76837				0.00	0	90,000,000
Total GRT19 SPOT										0.00	0	90,000,000
Total For GRT19										0.00	0	90,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	100.23872				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT21 On 03/04/2024 Spot Bond			9.64500	102.44231	9.64500	100.86357			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	99.93595			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	100.17980			0.00	0	0
Total GRT23 SPOT									0.00	0	0
Total For GRT23									0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	100.86360			0.00	0	0
Total GRT24G SPOT									0.00	0	0
Total For GRT24G									0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	100.89181			0.00	0	0
Total GRT25G SPOT									0.00	0	0
Total For GRT25G									0.00	0	0
GRT26 On 09/03/2028 Spot Bond					0.00000	100.92106			0.00	0	52,400,000
Total GRT26G SPOT									0.00	0	52,400,000
Total For GRT26G									0.00	0	52,400,000
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRX01U SPOT									0.00	0	0
Total For GRX01U									0.00	0	0
HC2T2 On 05/10/2018 Spot Bond					0.00000	100.17783			0.00	0	0
Total HC2T2 SPOT									0.00	0	0
Total For HC2T2									0.00	0	0
HC5T1 On 29/10/2018 Spot Bond					0.00000	101.08451			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	101.67086			0.00	0	0
Total HILB03 SPOT									0.00	0	0
Total For HILB03									0.00	0	0
HILB04 On 01/11/2019 Spot Bond					0.00000	101.89944			0.00	0	0
Total HILB04 SPOT									0.00	0	0
Total For HILB04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB05 On 11/07/2019 Spot Bond					0.00000	100.31279			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	100.04394			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	100.04460			0.00	0	0
Total HILB07 SPOT									0.00	0	0
Total For HILB07									0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	100.41010			0.00	0	0
Total HILB08 SPOT									0.00	0	0
Total For HILB08									0.00	0	0
HILB09 On 29/03/2025 Spot Bond					0.00000	100.42193			0.00	0	48,100,000
Total HILB09 SPOT									0.00	0	48,100,000
Total For HILB09									0.00	0	48,100,000
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
Total For HM1D5U									0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1E4U SPOT									0.00	0	0
Total For HM1E4U									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	106.35800	10.00000	106.27500			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF06 On 20/02/2020 Spot Bond					0.00000	101.44894			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HPF08 On 15/04/2019 Spot Bond					0.00000	99.92374				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	100.17912				0.00	0	0
Total HPF09 SPOT										0.00	0	0
Total For HPF09										0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	100.24267				0.00	0	0
Total HPF11 SPOT										0.00	0	0
Total For HPF11										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			7.99000	105.61869	7.99000	105.55014				0.00	0	50,000,000
Total HWAY20 SPOT										0.00	0	50,000,000
Total For HWAY20										0.00	0	50,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	25.59283	100.00000	25.42142				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/R207										0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			2.94000	293.32326	2.94000	293.16884				0.00	0	0
Total HWAY23 SPOT										0.00	0	0
Total For HWAY23										0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			2.31000	2.31000	2.31000	309.26990				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			3.03000	91.00257	3.03000	103.11723				0.00	0	0
Total HWAY33 SPOT										0.00	0	0
Total For HWAY33										0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			10.02000	95.76687	10.02000	95.68931				0.00	0	2,879,800,000
Total HWAY34 SPOT										0.00	0	2,879,800,000
Total For HWAY34										0.00	0	2,879,800,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.94244	100.00000	10.86915				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			9.98000	95.93213	9.98000	95.85475				0.00	0	1,211,100,000
Total HWAY35 SPOT										0.00	0	1,211,100,000
Total For HWAY35										0.00	0	1,211,100,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.94235	100.00000	10.86906				0.00	0	0
Total HWAY35/R209 SPOT										0.00	0	0
Total For HWAY35/R209										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWF08 On 15/07/2019 Spot Bond					0.00000	99.93622			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond					0.00000	100.99881			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	106.35800	10.00000	106.27500			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			2.07000	135.02885	2.12000	134.54268		5,433,750,000,000.00	2,625,000,000	103,774,900,000	
Total I2025 SPOT								5,433,750,000,000.00	2,625,000,000	103,774,900,000	
Total For I2025								5,433,750,000,000.00	2,625,000,000	103,774,900,000	
I2029 On 31/03/2029 Spot Bond			2.40000	102.67444	2.40000	102.62499		23,669,280,000,000.00	9,862,200,000	74,065,843,900	
Total I2029 SPOT								23,669,280,000,000.00	9,862,200,000	74,065,843,900	
Total For I2029								23,669,280,000,000.00	9,862,200,000	74,065,843,900	
I2033 On 28/02/2033 Spot Bond			2.40000	107.89516	2.40000	107.84332		130,393,454,400,000.00	54,330,606,000	86,706,485,900	
Total I2033 SPOT								130,393,454,400,000.00	54,330,606,000	86,706,485,900	
Total For I2033								130,393,454,400,000.00	54,330,606,000	86,706,485,900	
I2038 On 31/01/2038 Spot Bond			2.38000	132.93589	2.38000	132.87181		66,157,296,730,000.00	27,797,183,500	189,811,100,000	
Total I2038 SPOT								66,157,296,730,000.00	27,797,183,500	189,811,100,000	
Total For I2038								66,157,296,730,000.00	27,797,183,500	189,811,100,000	
I2046 On 31/03/2046 Spot Bond			2.58000	125.42134	2.58000	125.35911		86,310,816,900,000.00	33,453,805,000	116,884,921,500	
Total I2046 SPOT								86,310,816,900,000.00	33,453,805,000	116,884,921,500	
Total For I2046								86,310,816,900,000.00	33,453,805,000	116,884,921,500	
I2050 On 31/12/2050 Spot Bond			2.60000	132.96765	2.59000	133.19340		108,964,375,000,000.00	41,909,375,000	121,953,912,722	
Total I2050 SPOT								108,964,375,000,000.00	41,909,375,000	121,953,912,722	
Total For I2050								108,964,375,000,000.00	41,909,375,000	121,953,912,722	
IB105U On 22/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB105U SPOT								0.00	0	0	
Total For IB105U								0.00	0	0	
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB107U SPOT								0.00	0	0	
Total For IB107U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	101.11389			0.00	0	0
Total IBL100 SPOT									0.00	0	0
Total For IBL100									0.00	0	0
IBL101 On 24/05/2022 Spot Bond			8.53500	8.53500	8.53500	105.33359			0.00	0	0
Total IBL101 SPOT									0.00	0	0
Total For IBL101									0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	101.65637			0.00	0	0
Total IBL102 SPOT									0.00	0	0
Total For IBL102									0.00	0	0
IBL103 On 08/06/2018 Spot Bond					0.00000	100.86274			0.00	0	0
Total IBL103 SPOT									0.00	0	0
Total For IBL103									0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	99.90436			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	101.53099			0.00	0	0
Total IBL106 SPOT									0.00	0	0
Total For IBL106									0.00	0	0
IBL108 On 22/11/2019 Spot Bond					0.00000	101.18527			0.00	0	0
Total IBL108 SPOT									0.00	0	0
Total For IBL108									0.00	0	0
IBL109 On 07/12/2023 Spot Bond			3.02000	292.18699	3.02000	292.03814			0.00	0	0
Total IBL109 SPOT									0.00	0	0
Total For IBL109									0.00	0	0
IBL110 On 07/03/2019 Spot Bond			8.12000	8.12000	8.12000	100.80173			0.00	0	0
Total IBL110 SPOT									0.00	0	0
Total For IBL110									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.53000	2.53000	2.53000	151.63097			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	106.35800	10.00000	106.27500			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL45 On 21/12/2018 Spot Bond			8.24000	8.24000	8.24000	102.30673			856,960,000,000.00	104,000,000	26,000,000
Total IBL45 SPOT									856,960,000,000.00	104,000,000	26,000,000
Total For IBL45									856,960,000,000.00	104,000,000	26,000,000
IBL46 On 15/01/2020 Spot Bond			8.57000	8.57000	8.57000	99.63210			0.00	0	30,100,000
Total IBL46 SPOT									0.00	0	30,100,000
Total For IBL46									0.00	0	30,100,000
IBL50 On 02/08/2020 Spot Bond			8.56000	102.91756	8.56000	102.84610			0.00	0	50,000,000
Total IBL50 SPOT									0.00	0	50,000,000
Total For IBL50									0.00	0	50,000,000
IBL53 On 31/07/2018 Spot Bond					0.00000	101.65723			0.00	0	70,000,000
Total IBL53 SPOT									0.00	0	70,000,000
Total For IBL53									0.00	0	70,000,000
IBL55 On 31/07/2018 Spot Bond			8.02000	101.68662	8.02000	101.62116			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	101.80442			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL59 On 17/02/2019 Spot Bond			7.98000	102.43636	7.98000	102.36995			0.00	0	0
Total IBL59 SPOT									0.00	0	0
Total For IBL59									0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.22000	106.21220	9.22000	106.13289			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond					0.00000	100.26587			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	101.65185			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	101.74291			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.26000	147.81864	3.26000	147.73675			0.00	0	60,000,000
Total IBL67 SPOT									0.00	0	60,000,000
Total For IBL67									0.00	0	60,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL68 On 29/06/2018 Spot Bond					0.00000	100.35694				0.00	0	0
Total IBL68 SPOT										0.00	0	0
Total For IBL68										0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond					0.00000	101.41311				0.00	0	0
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	102.37403				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond					0.00000	101.30684				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	101.84698				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			9.27000	106.73389	9.27000	106.65377				0.00	0	29,500,000
Total IBL78 SPOT										0.00	0	29,500,000
Total For IBL78										0.00	0	29,500,000
IBL79 On 27/01/2019 Spot Bond			7.81000	103.78896	7.81000	103.72309				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	102.04102				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IBL83 On 22/03/2019 Spot Bond					0.00000	100.57344				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.79556			0.00	0	0
Total IBL85 SPOT									0.00	0	0
Total For IBL85									0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	102.52931			0.00	0	0
Total IBL86 SPOT									0.00	0	0
Total For IBL86									0.00	0	0
IBL87 On 20/05/2019 Spot Bond			8.11000	105.62872	8.11000	105.55916			0.00	0	0
Total IBL87 SPOT									0.00	0	0
Total For IBL87									0.00	0	0
IBL88 On 20/05/2021 Spot Bond			8.66500	108.58276	8.66500	108.50646			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	21.64050	100.00000	21.49556			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	101.21423			0.00	0	0
Total IBL89 SPOT									0.00	0	0
Total For IBL89									0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL90U SPOT									0.00	0	0
Total For IBL90U									0.00	0	0
IBL91 On 02/06/2018 Spot Bond					0.00000	101.03758			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	100.02154			0.00	0	0
Total IBL92 SPOT									0.00	0	0
Total For IBL92									0.00	0	0
IBL93 On 31/08/2018 Spot Bond					0.00000	101.23907			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	101.10483			0.00	0	0
Total IBL94 SPOT									0.00	0	0
Total For IBL94									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL95 On 12/09/2021 Spot Bond					0.00000	101.56240			0.00	5,000,000,000	2,000,000,000
Total IBL95 SPOT									0.00	5,000,000,000	2,000,000,000
Total For IBL95									0.00	5,000,000,000	2,000,000,000
IBL96 On 21/09/2019 Spot Bond					0.00000	100.56983			0.00	0	0
Total IBL96 SPOT									0.00	0	0
Total For IBL96									0.00	0	0
IBL97 On 03/10/2019 Spot Bond					0.00000	100.22917			0.00	0	0
Total IBL97 SPOT									0.00	0	0
Total For IBL97									0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	100.88633			0.00	0	0
Total IBL98 SPOT									0.00	0	0
Total For IBL98									0.00	0	0
IBL99 On 21/10/2019 Spot Bond			7.98000	101.30661	7.98000	101.24130			0.00	0	0
Total IBL99 SPOT									0.00	0	0
Total For IBL99									0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IDC01U SPOT									0.00	0	0
Total For IDC01U									0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	10.30734	100.00000	10.23830			0.00	0	0
Total IDC02U SPOT									0.00	0	0
Total For IDC02U									0.00	0	0
IDCC01 On 06/12/2018 Spot Bond					0.00000	100.88685			0.00	0	0
Total IDCC01 SPOT									0.00	0	0
Total For IDCC01									0.00	0	0
IDCG02 On 22/10/2018 Spot Bond					0.00000	99.94473			0.00	0	0
Total IDCG02 SPOT									0.00	0	0
Total For IDCG02									0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			8.92500	98.57261	8.92500	98.50171			0.00	0	0
Total IDCG03 SPOT									0.00	0	0
Total For IDCG03									0.00	0	0
IDCG05 On 24/11/2019 Spot Bond					0.00000	101.12634			0.00	0	0
Total IDCG05 SPOT									0.00	0	0
Total For IDCG05									0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.94500	101.87348	9.94500	101.79157			0.00	0	0
Total IDCG06 SPOT									0.00	0	0
Total For IDCG06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.43580				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			10.80500	107.90665	10.80500	107.87510				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond					0.00000	100.97917				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.99270				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.04500	108.18253	10.04500	108.09519				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	99.95648				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.74680				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2U On 05/04/2025 Spot Bond			100.00000	4.94623	100.00000	4.91346				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.34500	104.90843	8.34500	104.83776				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			7.31500	103.88407	7.31500	103.82280				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		350,000,000,000,000.00	3,500,000,000	3,500,000,000	
Total IN281U SPOT								3,500,000,000,000.00	3,500,000,000	3,500,000,000	
Total For IN281U								3,500,000,000,000.00	3,500,000,000	3,500,000,000	
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IN286U SPOT								0.00	0	0	
Total For IN286U								0.00	0	0	
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IN289U SPOT								0.00	0	0	
Total For IN289U								0.00	0	0	
IN302U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IN302U SPOT								0.00	0	0	
Total For IN302U								0.00	0	0	
IN303U On 01/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IN303U SPOT								0.00	0	0	
Total For IN303U								0.00	0	0	
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IN304U SPOT								0.00	0	0	
Total For IN304U								0.00	0	0	
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IN306U SPOT								0.00	0	0	
Total For IN306U								0.00	0	0	
IN313U On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IN313U SPOT								0.00	0	0	
Total For IN313U								0.00	0	0	
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IN327U SPOT								0.00	0	0	
Total For IN327U								0.00	0	0	
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IN329U SPOT								0.00	0	0	
Total For IN329U								0.00	0	0	
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IN334U SPOT								0.00	0	0	
Total For IN334U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IN366U On 16/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN366U SPOT									0.00	0	0
Total For IN366U									0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN367U SPOT									0.00	0	0
Total For IN367U									0.00	0	0
IN374U On 13/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN374U SPOT									0.00	0	0
Total For IN374U									0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	75.78758			0.00	0	0
Total ING196 SPOT									0.00	0	0
Total For ING196									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING211 On 25/11/2020 Spot Bond			10.00000	106.35800	10.00000	106.27500			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0
ING228 On 22/09/2018 Spot Bond					0.00000	100.62317			0.00	0	0
Total ING228 SPOT									0.00	0	0
Total For ING228									0.00	0	0
ING232 On 04/10/2018 Spot Bond					0.00000	105.18969			0.00	0	0
Total ING232 SPOT									0.00	0	0
Total For ING232									0.00	0	0
ING335 On 15/08/2019 Spot Bond					0.00000	103.21027			0.00	0	0
Total ING335 SPOT									0.00	0	0
Total For ING335									0.00	0	0
ING360 On 22/09/2022 Spot Bond					0.00000	100.63518			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	101.10365			0.00	0	0
Total ING362 SPOT									0.00	0	0
Total For ING362									0.00	0	0
ING370 On 29/01/2019 Spot Bond					0.00000	100.17199			0.00	0	0
Total ING370 SPOT									0.00	0	0
Total For ING370									0.00	0	0
ING371 On 31/01/2020 Spot Bond					0.00000	100.17688			0.00	0	0
Total ING371 SPOT									0.00	0	0
Total For ING371									0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	101.94409			0.00	0	0
Total INLV01 SPOT									0.00	0	0
Total For INLV01									0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	100.79882			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	101.91356			0.00	0	120,000,000
Total INLV03 SPOT									0.00	0	120,000,000
Total For INLV03									0.00	0	120,000,000
INLV04 On 11/02/2021 Spot Bond			10.96500	106.50212	10.96500	106.40794			0.00	0	0
Total INLV04 SPOT									0.00	0	0
Total For INLV04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
INLV05 On 22/03/2023 Spot Bond					0.00000	101.01543				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	106.35800	10.00000	106.27500				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF08 On 01/07/2018 Spot Bond					0.00000	100.23266				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond					0.00000	100.63730				0.00	0	10,000,000
Total IPF09 SPOT										0.00	0	10,000,000
Total For IPF09										0.00	0	10,000,000
IPF11 On 15/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	100.98735				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond					0.00000	100.64073				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	101.01426				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	100.66765				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	100.57622				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	100.58213				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	100.58803				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF20 On 17/03/2020 Spot Bond					0.00000	100.63946				0.00	0	0
Total IPF20 SPOT										0.00	0	0
Total For IPF20										0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	100.66101				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	100.78154				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF23U SPOT										0.00	0	0
Total For IPF23U										0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	101.64870				0.00	0	0
Total IPF24 SPOT										0.00	0	0
Total For IPF24										0.00	0	0
IPFC17 On 26/04/2018 Spot Bond					0.00000	101.60371				0.00	0	0
Total IPFC17 SPOT										0.00	0	0
Total For IPFC17										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			8.89000	105.06326	8.89000	104.98756				0.00	0	1,850,000,000
Total IPL10 SPOT										0.00	0	1,850,000,000
Total For IPL10										0.00	0	1,850,000,000
IPL11 On 24/05/2022 Spot Bond					0.00000	101.19503				0.00	0	0
Total IPL11 SPOT										0.00	0	0
Total For IPL11										0.00	0	0
IPL8 On 10/10/2020 Spot Bond					0.00000	100.23728				0.00	20,000,000	10,000,000
Total IPL8 SPOT										0.00	20,000,000	10,000,000
Total For IPL8										0.00	20,000,000	10,000,000
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IPL9 On 20/05/2021 Spot Bond					0.00000	101.58193				0.00	0	120,000,000
Total IPL9 SPOT										0.00	0	120,000,000
Total For IPL9										0.00	0	120,000,000
IV017/R On 31/01/2022 Spot Bond			2.75000	100.56748	2.75000	100.54472				0.00	0	0
Total IV017/R212 SPOT										0.00	0	0
Total For IV017/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
IV019 On 31/03/2028 Spot Bond			5.50000	144.93170	5.50000	144.82580				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV025 On 12/09/2019 Spot Bond					0.00000	101.61553				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2019 Spot Bond					0.00000	99.67757				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			4.12000	4.12000	4.12000	118.73291				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			4.12000	4.12000	4.12000	118.73291				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	100.92901				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2018 Spot Bond					0.00000	102.11085				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	102.50063				0.00	0	0
Total IV033 SPOT										0.00	0	0
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			10.86500	105.98149	10.86500	105.88861				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	105.46927				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	99.71020				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	100.70114				0.00	0	0
Total IV038 SPOT										0.00	0	0
Total For IV038										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV039 On 31/01/2022 Spot Bond			4.71000	4.71000	4.71000	140.34390			0.00	0	0
Total IV039 SPOT									0.00	0	0
Total For IV039									0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	102.61200			0.00	0	0
Total IV040 SPOT									0.00	0	0
Total For IV040									0.00	0	0
IV041 On 29/09/2021 Spot Bond			11.21500	102.68366	11.21500	102.59236			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	101.68258			0.00	0	0
Total IV042 SPOT									0.00	0	0
Total For IV042									0.00	0	0
IV043 On 21/11/2021 Spot Bond			11.10500	11.10500	11.10500	108.96318			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	102.24566			0.00	0	0
Total IV044 SPOT									0.00	0	0
Total For IV044									0.00	0	0
IV045 On 31/01/2022 Spot Bond			4.46000	141.67932	4.46000	141.58701		267,600,000,000.00		60,000,000	30,000,000
Total IV045 SPOT								267,600,000,000.00		60,000,000	30,000,000
Total For IV045								267,600,000,000.00		60,000,000	30,000,000
IV046 On 21/06/2022 Spot Bond					0.00000	100.71217			0.00	0	0
Total IV046 SPOT									0.00	0	0
Total For IV046									0.00	0	0
IV08 On 30/04/2018 Spot Bond			8.51000	106.51980	8.51000	106.44559			0.00	0	70,000,000
Total IV08 SPOT									0.00	0	70,000,000
Total For IV08									0.00	0	70,000,000
IV09 On 30/04/2018 Spot Bond					0.00000	102.20276			0.00	0	0
Total IV09 SPOT									0.00	0	0
Total For IV09									0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV100U SPOT									0.00	0	0
Total For IV100U									0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV115U SPOT									0.00	0	0
Total For IV115U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV118U SPOT										0.00	0	0
Total For IV118U										0.00	0	0
IV123U On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV123U SPOT										0.00	0	0
Total For IV123U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV125U SPOT										0.00	0	0
Total For IV125U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.25000	161.12235	4.25000	161.02075				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
IVA721 On 12/04/2018 Spot Bond			7.20000	7.20000	7.20000	7.20000				0.00	0	0
Total IVA721 SPOT										0.00	0	0
Total For IVA721										0.00	0	0
IVA722 On 19/04/2018 Spot Bond			7.20000	7.20000	7.20000	99.82278				0.00	0	0
Total IVA722 SPOT										0.00	0	0
Total For IVA722										0.00	0	0
IVA723 On 26/04/2018 Spot Bond			7.20000	7.20000	7.20000	99.68538				0.00	0	0
Total IVA723 SPOT										0.00	0	0
Total For IVA723										0.00	0	0
IVA724 On 03/05/2018 Spot Bond			7.20000	7.20000	7.20000	99.54835				0.00	0	0
Total IVA724 SPOT										0.00	0	0
Total For IVA724										0.00	0	0
IVA726 On 17/05/2018 Spot Bond			7.30000	7.30000	7.30000	99.26544				0.00	0	0
Total IVA726 SPOT										0.00	0	0
Total For IVA726										0.00	0	0
IVA727 On 24/05/2018 Spot Bond			7.30000	7.30000	7.30000	99.12768				0.00	0	0
Total IVA727 SPOT										0.00	0	0
Total For IVA727										0.00	0	0
IVA728 On 31/05/2018 Spot Bond			7.30000	7.30000	7.30000	98.99030				0.00	0	0
Total IVA728 SPOT										0.00	0	0
Total For IVA728										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA729 On 07/06/2018 Spot Bond			7.40000	7.40000	7.40000	98.83778			0.00	0	0
Total IVA729 SPOT									0.00	0	0
Total For IVA729									0.00	0	0
IVA731 On 14/06/2018 Spot Bond			7.40000	7.40000	7.40000	98.69933			0.00	0	0
Total IVA731 SPOT									0.00	0	0
Total For IVA731									0.00	0	0
IVA732 On 21/06/2018 Spot Bond			7.40000	7.40000	7.40000	98.56128			0.00	0	0
Total IVA732 SPOT									0.00	0	0
Total For IVA732									0.00	0	0
IVA733 On 27/06/2018 Spot Bond			7.40000	7.40000	7.40000	98.44325			0.00	0	0
Total IVA733 SPOT									0.00	0	0
Total For IVA733									0.00	0	0
IVA734 On 12/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVA734 SPOT									0.00	0	0
Total For IVA734									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	106.35800	10.00000	106.27500			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC027 On 03/04/2019 Spot Bond					0.00000	100.23647			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0
IVC033 On 30/06/2019 Spot Bond					0.00000	100.23328			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	100.23867			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	97.48617			0.00	0	0
Total IVC035 SPOT									0.00	0	0
Total For IVC035									0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.58000	103.11106	8.58000	103.03930			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	44.24580	100.00000	43.94945			0.00	0	0
Total IVC037 SPOT									0.00	0	0
Total For IVC037									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC038 On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			8.73500	103.81196	8.73500	103.73844				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC049 On 21/11/2019 Spot Bond					0.00000	101.29749				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	100.50076				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC060 On 31/07/2018 Spot Bond					0.00000	101.79475				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond					0.00000	100.26547				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	101.71560				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	100.84713				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC070 On 20/01/2019 Spot Bond					0.00000	100.32065				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	99.76495				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	101.68639				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	99.93115				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC088 On 12/04/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC088 SPOT									0.00	0	0
Total For IVC088									0.00	0	0
IVC092 On 24/11/2019 Spot Bond					0.00000	101.21361			0.00	0	0
Total IVC092 SPOT									0.00	0	0
Total For IVC092									0.00	0	0
IVC093 On 24/11/2018 Spot Bond					0.00000	101.16368			0.00	0	0
Total IVC093 SPOT									0.00	0	0
Total For IVC093									0.00	0	0
IVC094 On 06/12/2021 Spot Bond			9.58500	107.52208	9.58500	107.43915			0.00	0	42,200,000
Total IVC094 SPOT									0.00	0	42,200,000
Total For IVC094									0.00	0	42,200,000
IVC097 On 29/06/2021 Spot Bond					0.00000	100.37432			0.00	0	0
Total IVC097 SPOT									0.00	0	0
Total For IVC097									0.00	0	0
IVC098 On 14/06/2018 Spot Bond			7.98000	103.15440	7.98000	103.08764			0.00	0	0
Total IVC098 SPOT									0.00	0	0
Total For IVC098									0.00	0	0
IVC102 On 31/01/2020 Spot Bond					0.00000	101.99089			0.00	0	0
Total IVC102 SPOT									0.00	0	0
Total For IVC102									0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	100.38035			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	100.95220			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	100.82245			0.00	0	0
Total IVC106 SPOT									0.00	0	0
Total For IVC106									0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	100.37633			0.00	0	0
Total IVC107 SPOT									0.00	0	0
Total For IVC107									0.00	0	0
IVC108 On 29/07/2019 Spot Bond					0.00000	101.98531			0.00	0	0
Total IVC108 SPOT									0.00	0	0
Total For IVC108									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC109 On 19/05/2021 Spot Bond					0.00000	101.43303			0.00	0	0
Total IVC109 SPOT									0.00	0	0
Total For IVC109									0.00	0	0
IVC110 On 19/05/2021 Spot Bond			9.23500	105.38858	9.23500	105.30976			0.00	0	0
Total IVC110 SPOT									0.00	0	0
Total For IVC110									0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	101.28918			0.00	0	0
Total IVC111 SPOT									0.00	0	0
Total For IVC111									0.00	0	0
IVC112 On 24/05/2018 Spot Bond					0.00000	101.12030			0.00	0	0
Total IVC112 SPOT									0.00	0	0
Total For IVC112									0.00	0	0
IVC113 On 26/08/2018 Spot Bond					0.00000	101.17175			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	100.81781			0.00	0	0
Total IVC114 SPOT									0.00	0	0
Total For IVC114									0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	101.50289			0.00	0	0
Total IVC116 SPOT									0.00	0	0
Total For IVC116									0.00	0	0
IVC119 On 21/02/2019 Spot Bond					0.00000	101.27668			0.00	0	0
Total IVC119 SPOT									0.00	0	0
Total For IVC119									0.00	0	0
IVC120 On 01/07/2018 Spot Bond					0.00000	100.24667			0.00	0	0
Total IVC120 SPOT									0.00	0	0
Total For IVC120									0.00	0	0
IVC121 On 22/09/2018 Spot Bond					0.00000	100.58196			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	100.24403			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	100.67445			0.00	0	0
Total IVC124 SPOT									0.00	0	0
Total For IVC124									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC126 On 30/04/2019 Spot Bond					0.00000	101.84920			0.00	0	0
Total IVC126 SPOT									0.00	0	0
Total For IVC126									0.00	0	0
IVC127 On 27/12/2018 Spot Bond					0.00000	100.44173			0.00	0	0
Total IVC127 SPOT									0.00	0	0
Total For IVC127									0.00	0	0
IVC128 On 23/03/2019 Spot Bond					0.00000	100.52975			0.00	0	0
Total IVC128 SPOT									0.00	0	0
Total For IVC128									0.00	0	0
IVC129 On 26/03/2019 Spot Bond					0.00000	100.45493			0.00	0	0
Total IVC129 SPOT									0.00	0	0
Total For IVC129									0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC68U SPOT									0.00	0	0
Total For IVC68U									0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC80U SPOT									0.00	0	0
Total For IVC80U									0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC84U SPOT									0.00	0	0
Total For IVC84U									0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC85U SPOT									0.00	0	0
Total For IVC85U									0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC91U SPOT									0.00	0	0
Total For IVC91U									0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC95U SPOT									0.00	0	0
Total For IVC95U									0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC96U SPOT									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF38U On 16/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF38U SPOT									0.00	0	0
Total For IVF38U									0.00	0	0
IVF41U On 16/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF41U SPOT									0.00	0	0
Total For IVF41U									0.00	0	0
JAS01 On 31/01/2019 Spot Bond					0.00000	102.06937			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
KAP002 On 13/06/2019 Spot Bond					0.00000	100.82582			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond					0.00000	100.99882			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KAP005 On 29/06/2018 Spot Bond					0.00000	100.51642			0.00	0	0
Total KAP005 SPOT									0.00	0	0
Total For KAP005									0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	100.37231			0.00	0	0
Total KAP006 SPOT									0.00	0	0
Total For KAP006									0.00	0	0
KAP007 On 26/10/2021 Spot Bond			9.13500	102.95945	9.13500	107.98139			0.00	0	93,300,000
Total KAP007 SPOT									0.00	0	93,300,000
Total For KAP007									0.00	0	93,300,000
KAP008 On 28/11/2019 Spot Bond					0.00000	101.81897			0.00	0	0
Total KAP008 SPOT									0.00	0	0
Total For KAP008									0.00	0	0
KAP009 On 24/05/2020 Spot Bond					0.00000	101.18249			0.00	0	0
Total KAP009 SPOT									0.00	0	0
Total For KAP009									0.00	0	0
KAP010 On 15/09/2020 Spot Bond					0.00000	100.75731			0.00	0	0
Total KAP010 SPOT									0.00	0	0
Total For KAP010									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP012 On 01/12/2022 Spot Bond					0.00000	101.11713			0.00	0	0
Total KAP012 SPOT									0.00	0	0
Total For KAP012									0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	101.99524			0.00	0	0
Total KAP11 SPOT									0.00	0	0
Total For KAP11									0.00	0	0
KSB009 On 05/08/2020 Spot Bond					0.00000	102.04102			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0
KST01 On 12/07/2020 Spot Bond					0.00000	100.02294			0.00	0	0
Total KST01 SPOT									0.00	0	0
Total For KST01									0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.43500	124.69350	9.43500	124.59827			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	100.77456			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	101.90095			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/JIBAR On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LBK08/JIBAR SPOT									0.00	0	0
Total For LBK08/JIBAR									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.14000	104.38090	9.14000	104.30362			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/R207 On 28/11/2019 Spot Bond			9.62000	103.67365	9.62000	103.59296			0.00	0	0
Total LBK11/R207 SPOT									0.00	0	0
Total For LBK11/R207									0.00	0	0
LBK12U On 25/02/2020 Spot Bond			9.71000	101.31824	9.71000	101.23865			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LBK15 On 12/10/2021 Spot Bond					0.00000	100.02508				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	101.14120				0.00	0	0
Total LBK16 SPOT										0.00	0	0
Total For LBK16										0.00	0	0
LBK17 On 22/03/2020 Spot Bond					0.00000	100.59395				0.00	0	0
Total LBK17 SPOT										0.00	0	0
Total For LBK17										0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	103.03183				0.00	0	0
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			9.32000	106.56052	9.32000	106.48055				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	100.91014				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	101.18697				0.00	1,500,000,000	2,500,000,000
Total LBK22 SPOT										0.00	1,500,000,000	2,500,000,000
Total For LBK22										0.00	1,500,000,000	2,500,000,000
LBK23 On 05/09/2022 Spot Bond					0.00000	101.04538				0.00	0	47,300,000
Total LBK23 SPOT										0.00	0	47,300,000
Total For LBK23										0.00	0	47,300,000
LBK24 On 10/10/2024 Spot Bond			9.79000	102.52382	9.79000	102.44354				0.00	0	4,032,700,000
Total LBK24 SPOT										0.00	0	4,032,700,000
Total For LBK24										0.00	0	4,032,700,000
LBK25 On 25/03/2019 Spot Bond					0.00000	100.52410				0.00	0	0
Total LBK25 SPOT										0.00	0	0
Total For LBK25										0.00	0	0
LBK26 On 23/03/2021 Spot Bond					0.00000	100.54617				0.00	0	0
Total LBK26 SPOT										0.00	0	0
Total For LBK26										0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	100.58336				0.00	0	0
Total LBK27 SPOT										0.00	0	0
Total For LBK27										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL04 On 14/08/2020 Spot Bond			8.84000	102.19376	8.84000	102.12054			0.00	0	627,200,000
Total LGL04 SPOT									0.00	0	627,200,000
Total For LGL04									0.00	0	627,200,000
LGL05 On 12/12/2021 Spot Bond					0.00000	102.12876			0.00	20,000,000	10,000,000
Total LGL05 SPOT									0.00	20,000,000	10,000,000
Total For LGL05									0.00	20,000,000	10,000,000
LGL06 On 04/10/2022 Spot Bond			9.37000	103.30124	9.37000	103.22374			0.00	0	2,565,900,000
Total LGL06 SPOT									0.00	0	2,565,900,000
Total For LGL06									0.00	0	2,565,900,000
LGL07 On 04/10/2022 Spot Bond					0.00000	101.06664			0.00	0	120,000,000
Total LGL07 SPOT									0.00	0	120,000,000
Total For LGL07									0.00	0	120,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	102.33736			0.00	0	0
Total LGL08 SPOT									0.00	0	0
Total For LGL08									0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	102.14650			0.00	0	50,000,000
Total LGL09 SPOT									0.00	0	50,000,000
Total For LGL09									0.00	0	50,000,000
LHC04U On 21/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC04U SPOT									0.00	0	0
Total For LHC04U									0.00	0	0
LHL17 On 14/11/2018 Spot Bond					0.00000	103.44988			0.00	0	0
Total LHL17 SPOT									0.00	0	0
Total For LHL17									0.00	0	0
LHL18 On 14/11/2018 Spot Bond			9.81000	107.53342	9.81000	107.44810			0.00	0	0
Total LHL18 SPOT									0.00	0	0
Total For LHL18									0.00	0	0
LHL19 On 14/11/2019 Spot Bond			13.14000	107.61955	13.14000	107.50610			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	102.14817			0.00	0	0
Total LHL26 SPOT									0.00	0	0
Total For LHL26									0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	101.90774			0.00	0	0
Total LHL27 SPOT									0.00	0	0
Total For LHL27									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LHL28 On 13/02/2022 Spot Bond					0.00000	102.13162				0.00	0	0
Total LHL28 SPOT										0.00	0	0
Total For LHL28										0.00	0	0
LOM01 On 25/11/2019 Spot Bond					0.00000	104.12287				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LRFA2 On 20/11/2019 Spot Bond					0.00000	101.28331				0.00	0	0
Total LRFA2 SPOT										0.00	0	0
Total For LRFA2										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond					0.00000	102.05314				0.00	0	0
Total LRFB2 SPOT										0.00	0	0
Total For LRFB2										0.00	0	0
LRFC2 On 20/11/2019 Spot Bond					0.00000	101.44396				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond					0.00000	101.20900				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond					0.00000	101.24251				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQ0J On 28/02/2020 Spot Bond					0.00000	100.97205				0.00	0	0
Total MAQ0J1 SPOT										0.00	0	0
Total For MAQ0J1										0.00	0	0
MAQ0J On 28/12/2020 Spot Bond					0.00000	100.94237				0.00	0	0
Total MAQ0J2 SPOT										0.00	0	0
Total For MAQ0J2										0.00	0	0
MAQ11 On 09/11/2018 Spot Bond					0.00000	101.42446				0.00	0	0
Total MAQ111 SPOT										0.00	0	0
Total For MAQ111										0.00	0	0
MAQ11 On 10/12/2018 Spot Bond					0.00000	100.75209				0.00	0	0
Total MAQ114 SPOT										0.00	0	0
Total For MAQ114										0.00	0	0
MAQ11 On 31/01/2019 Spot Bond					0.00000	101.58612				0.00	0	0
Total MAQ117 SPOT										0.00	0	0
Total For MAQ117										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ11 On 09/05/2018 Spot Bond					0.00000	99.47202				0.00	0	0
Total MAQ118 SPOT										0.00	0	0
Total For MAQ118										0.00	0	0
MBF04 On 13/04/2018 Spot Bond					0.00000	100.00000				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	101.55660				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04 On 07/06/2019 Spot Bond					0.00000	101.39826				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04 On 14/03/2019 Spot Bond					0.00000	101.10837				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05 On 17/05/2019 Spot Bond					0.00000	101.47061				0.00	0	60,000,000
Total MBF051 SPOT										0.00	0	60,000,000
Total For MBF051										0.00	0	60,000,000
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05 On 28/09/2019 Spot Bond					0.00000	101.00859				0.00	0	40,000,000
Total MBF053 SPOT										0.00	0	40,000,000
Total For MBF053										0.00	0	40,000,000
MBF05 On 27/03/2020 Spot Bond					0.00000	100.69270				0.00	500,000,000	530,000,000
Total MBF055 SPOT										0.00	500,000,000	530,000,000
Total For MBF055										0.00	500,000,000	530,000,000
MBF05 On 28/08/2018 Spot Bond					0.00000	100.99656				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	101.06450				0.00	0	0
Total MBF057 SPOT										0.00	0	0
Total For MBF057										0.00	0	0
MBP03 On 12/09/2019 Spot Bond					0.00000	100.79960				0.00	0	0
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP03 On 11/04/2020 Spot Bond					0.00000	100.04084			0.00	0	0
Total MBP036 SPOT									0.00	0	0
Total For MBP036									0.00	0	0
MBP03 On 26/05/2020 Spot Bond					0.00000	101.09076			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	101.64585			0.00	0	0
Total MBP038 SPOT									0.00	0	0
Total For MBP038									0.00	0	0
MBP03 On 23/02/2021 Spot Bond					0.00000	101.14959			0.00	0	0
Total MBP039 SPOT									0.00	0	0
Total For MBP039									0.00	0	0
MBP04 On 23/02/2023 Spot Bond					0.00000	101.16952			0.00	0	0
Total MBP040 SPOT									0.00	0	0
Total For MBP040									0.00	0	0
MBP34 On 29/04/2018 Spot Bond					0.00000	101.71260			0.00	0	0
Total MBP34 SPOT									0.00	0	0
Total For MBP34									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.21000	100.77685	8.21000	100.71004			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	100.97605	8.00000	100.91079			0.00	0	0
Total MBSA01/R204 SPOT									0.00	0	0
Total For MBSA01/R204									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.26000	100.62939	8.26000	100.56241			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	100.01914	8.91000	99.94744			0.00	0	0
Total MBSA02/R204 SPOT									0.00	0	0
Total For MBSA02/R204									0.00	0	0
MEFSA On 05/01/2019 Spot Bond					0.00000	102.39040			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond					0.00000	102.48063			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MEFSB On 05/01/2019 Spot Bond			8.23000	103.34458	8.23000	103.27553				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			8.99000	105.93203	8.99000	105.85486				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	100.60110				0.00	0	0
Total MFS1A2 SPOT										0.00	0	0
Total For MFS1A2										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			8.94000	8.94000	8.94000	102.40882				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	100.77271				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	100.83108				0.00	0	0
Total MMF201 SPOT										0.00	0	0
Total For MMF201										0.00	0	0
MMF30 On 15/12/2024 Spot Bond					0.00000	101.04440				0.00	0	0
Total MMF301 SPOT										0.00	0	0
Total For MMF301										0.00	0	0
MMF40 On 15/12/2024 Spot Bond					0.00000	101.04440				0.00	0	0
Total MMF401 SPOT										0.00	0	0
Total For MMF401										0.00	0	0
MMIG0 On 17/03/2019 Spot Bond					0.00000	100.55846				0.00	1,200,000,000	1,260,000,000
Total MMIG01 SPOT										0.00	1,200,000,000	1,260,000,000
Total For MMIG01										0.00	1,200,000,000	1,260,000,000
MMIG0 On 17/03/2021 Spot Bond			8.94500	8.94500	8.94500	103.55369				0.00	0	470,000,000
Total MMIG02 SPOT										0.00	0	470,000,000
Total For MMIG02										0.00	0	470,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.24820				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			10.89500	10.89500	10.89500	103.84978				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMIG0 On 12/08/2022 Spot Bond			9.67000	9.67000	9.67000	105.90515			0.00	0	1,101,300,000
Total MMIG05 SPOT									0.00	0	1,101,300,000
Total For MMIG05									0.00	0	1,101,300,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.28886			0.00	0	0
Total MMIG06 SPOT									0.00	0	0
Total For MMIG06									0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	100.26377			0.00	1,000,000,000	500,000,000
Total MTN06 SPOT									0.00	1,000,000,000	500,000,000
Total For MTN06									0.00	1,000,000,000	500,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	100.52711			0.00	0	0
Total MTN07 SPOT									0.00	0	0
Total For MTN07									0.00	0	0
MTN08 On 11/10/2020 Spot Bond					0.00000	99.88785			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	100.59747			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	100.04613			0.00	0	170,000,000
Total MTN10 SPOT									0.00	0	170,000,000
Total For MTN10									0.00	0	170,000,000
MTNC1 On 15/05/2018 Spot Bond					0.00000	101.34473			0.00	0	0
Total MTNC19 SPOT									0.00	0	0
Total For MTNC19									0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA1U SPOT									0.00	0	0
Total For MWA1U									0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA2U SPOT									0.00	0	0
Total For MWA2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MWAR(On 22/11/2019 Spot Bond					0.00000	101.72036				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	100.41985				0.00	0	0
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N5D23 On 20/09/2019 Spot Bond					0.00000	100.68751				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond					0.00000	109.06201				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5G23U SPOT										0.00	0	0
Total For N5G23U										0.00	0	0
N6A19 On 20/12/2018 Spot Bond					0.00000	100.16533				0.00	0	0
Total N6A19 SPOT										0.00	0	0
Total For N6A19										0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	100.17688				0.00	0	0
Total N6B26 SPOT										0.00	0	0
Total For N6B26										0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	100.17893				0.00	0	0
Total N6C26 SPOT										0.00	0	0
Total For N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	100.18116				0.00	0	0
Total N6D26 SPOT										0.00	0	0
Total For N6D26										0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	100.19236				0.00	0	0
Total N6E26 SPOT										0.00	0	0
Total For N6E26										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N6F26 On 22/03/2021 Spot Bond					0.00000	100.22991				0.00	0	0
Total N6F26 SPOT										0.00	0	0
Total For N6F26										0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	88.19253				0.00	0	0
Total N6G26 SPOT										0.00	0	0
Total For N6G26										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.17000	100.01452	9.17000	99.94023				0.00	0	76,200,000
Total NAM01 SPOT										0.00	0	76,200,000
Total For NAM01										0.00	0	76,200,000
NAM02 On 29/06/2020 Spot Bond			8.56500	104.85149	8.56500	104.77904				0.00	0	1,300,000
Total NAM02 SPOT										0.00	0	1,300,000
Total For NAM02										0.00	0	1,300,000
NAM03 On 01/08/2023 Spot Bond			9.12000	105.90911	9.12000	105.83086				0.00	0	0
Total NAM03 SPOT										0.00	0	0
Total For NAM03										0.00	0	0
NAM04 On 01/08/2026 Spot Bond			9.89500	105.54371	9.89500	105.45927				0.00	0	24,300,000
Total NAM04 SPOT										0.00	0	24,300,000
Total For NAM04										0.00	0	24,300,000
NBK11/ On 28/11/2020 Spot Bond			8.14500	105.20259	8.14500	105.13301				0.00	0	70,000,000
Total NBK11A SPOT										0.00	0	70,000,000
Total For NBK11A										0.00	0	70,000,000
NBK12/ On 19/03/2021 Spot Bond			8.89000	101.93833	8.89000	101.86608				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.38000	100.69990	9.38000	100.62468				0.00	0	0
Total NBK12A/R208 SPOT										0.00	0	0
Total For NBK12A/R208										0.00	0	0
NBK13/ On 19/03/2024 Spot Bond			8.92000	104.39235	8.92000	104.31812				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK14/ On 25/06/2021 Spot Bond			8.36500	105.01076	8.36500	105.31011				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			8.91500	101.13459	8.91500	101.06151				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK16/ On 12/02/2025 Spot Bond			9.09500	103.34537	9.09500	103.26922			727,600,000,000.00	80,000,000	900,000,000
Total NBK16A SPOT									727,600,000,000.00	80,000,000	900,000,000
Total For NBK16A									727,600,000,000.00	80,000,000	900,000,000
NBK17/ On 22/04/2026 Spot Bond			9.33500	108.22503	9.33500	108.14368			186,700,000,000.00	20,000,000	1,230,000,000
Total NBK17A SPOT									186,700,000,000.00	20,000,000	1,230,000,000
Total For NBK17A									186,700,000,000.00	20,000,000	1,230,000,000
NBK18/ On 01/06/2020 Spot Bond			8.41500	105.05610	8.41500	104.98476			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK19/ On 01/06/2022 Spot Bond			9.06500	105.52488	9.06500	105.44781			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK20/ On 01/06/2026 Spot Bond			9.22500	110.24004	9.22500	110.15813			184,500,000,000.00	20,000,000	10,000,000
Total NBK20A SPOT									184,500,000,000.00	20,000,000	10,000,000
Total For NBK20A									184,500,000,000.00	20,000,000	10,000,000
NBK20I On 25/06/2021 Spot Bond					0.00000	98.94457			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21/ On 21/07/2027 Spot Bond			9.65500	108.34780	9.65500	108.26317			386,200,000,000.00	40,000,000	20,000,000
Total NBK21A SPOT									386,200,000,000.00	40,000,000	20,000,000
Total For NBK21A									386,200,000,000.00	40,000,000	20,000,000
NBK22/ On 19/11/2022 Spot Bond			9.26000	107.07448	9.26000	106.99418			0.00	0	72,000,000
Total NBK22A SPOT									0.00	0	72,000,000
Total For NBK22A									0.00	0	72,000,000
NBK23/ On 19/11/2025 Spot Bond			9.16500	112.53539	9.16500	112.45184			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	101.52760			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24/ On 19/11/2027 Spot Bond			9.49500	113.38787	9.49500	113.30073			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	101.45724			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK25/ On 17/02/2023 Spot Bond			8.82000	8.82000	8.82000	108.72852			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	102.98226			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26/ On 10/05/2023 Spot Bond			100.00000	16.64932	100.00000	16.53781			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	104.33899			0.00	20,000,000	10,000,000
Total NBK26B SPOT									0.00	20,000,000	10,000,000
Total For NBK26B									0.00	20,000,000	10,000,000
NBK27/ On 10/05/2026 Spot Bond			9.44500	114.29796	9.44500	114.21057			0.00	0	24,100,000
Total NBK27A SPOT									0.00	0	24,100,000
Total For NBK27A									0.00	0	24,100,000
NBK27I On 01/06/2018 Spot Bond					0.00000	101.12907			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK28/ On 02/08/2023 Spot Bond			9.17000	105.45556	9.17000	105.37724			0.00	0	0
Total NBK28A SPOT									0.00	0	0
Total For NBK28A									0.00	0	0
NBK28I On 19/11/2020 Spot Bond					0.00000	101.29628			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29/ On 31/07/2026 Spot Bond			9.39500	108.41479	9.39500	108.33233			0.00	0	115,100,000
Total NBK29A SPOT									0.00	0	115,100,000
Total For NBK29A									0.00	0	115,100,000
NBK29I On 18/02/2019 Spot Bond					0.00000	101.56598			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0
NBK30/ On 20/02/2024 Spot Bond			8.96000	104.30108	8.96000	104.22533			0.00	0	87,200,000
Total NBK30A SPOT									0.00	0	87,200,000
Total For NBK30A									0.00	0	87,200,000
NBK30I On 18/02/2021 Spot Bond					0.00000	102.56724			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK31I On 17/02/2023 Spot Bond					0.00000	101.33489				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	101.12186				0.00	0	0
Total NBK32B SPOT										0.00	0	0
Total For NBK32B										0.00	0	0
NBK33I On 10/05/2019 Spot Bond					0.00000	101.92535				0.00	0	0
Total NBK33B SPOT										0.00	0	0
Total For NBK33B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond					0.00000	102.65575				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	103.73906				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond					0.00000	104.65122				0.00	40,000,000	20,000,000
Total NBK36B SPOT										0.00	40,000,000	20,000,000
Total For NBK36B										0.00	40,000,000	20,000,000
NBK37I On 02/08/2019 Spot Bond					0.00000	101.90657				0.00	0	0
Total NBK37B SPOT										0.00	0	0
Total For NBK37B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	102.87573				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			7.81000	105.81017	7.81000	105.74410				0.00	0	0
Total NBK3A SPOT										0.00	0	0
Total For NBK3A										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			100.00000	40.93284	100.00000	40.66313				0.00	0	0
Total NBK3A/R204 SPOT										0.00	0	0
Total For NBK3A/R204										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			10.67000	10.67000	10.67000	51.51525				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	101.86325				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK41I On 20/02/2020 Spot Bond					0.00000	101.56121				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	101.90457				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond					0.00000	101.73929				0.00	20,000,000	300,000,000
Total NBK43B SPOT										0.00	20,000,000	300,000,000
Total For NBK43B										0.00	20,000,000	300,000,000
NBK44I On 15/02/2021 Spot Bond					0.00000	101.33485				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond					0.00000	101.57096				0.00	0	1,500,000,000
Total NBK45B SPOT										0.00	0	1,500,000,000
Total For NBK45B										0.00	0	1,500,000,000
NBK46I On 15/08/2025 Spot Bond					0.00000	101.40455				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	101.44315				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	102.15006				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.64942				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			9.84000	104.38345	9.84000	104.30174				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.64620				0.00	0	0
Total NCLN84 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 NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.87500	103.46420	9.87500	103.38293				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.64942				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.65447				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.66091				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	100.58206				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	100.09312				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED13 On 25/07/2018 Spot Bond					0.00000	102.53012				0.00	0	35,000,000,000
Total NED13 SPOT										0.00	0	35,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NED13										0.00	0	35,000,000,000
NED14 On 29/11/2018 Spot Bond					0.00000	101.69238				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2019 Spot Bond			8.71000	8.71000	8.71000	101.78861				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2019 Spot Bond					0.00000	101.13480				0.00	0	30,000,000
Total NED16 SPOT										0.00	0	30,000,000
Total For NED16										0.00	0	30,000,000
NED17 On 14/10/2019 Spot Bond					0.00000	99.92581				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	99.92542				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	102.97316				0.00	20,000,000	10,000,000
Total NED19 SPOT										0.00	20,000,000	10,000,000
Total For NED19										0.00	20,000,000	10,000,000
NED20 On 01/07/2020 Spot Bond			10.14000	105.46754	10.14000	105.38112				0.00	0	3,030,000,000
Total NED20 SPOT										0.00	0	3,030,000,000
Total For NED20										0.00	0	3,030,000,000
NEDT1.On 21/05/2021 Spot Bond					0.00000	107.26930				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	103.88212				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NET51 On 16/11/2018 Spot Bond					0.00000	101.29009				0.00	0	0
Total NET51 SPOT										0.00	0	0
Total For NET51										0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	104.61421				0.00	0	0
Total NGL01 SPOT										0.00	0	0
Total For NGL01										0.00	0	0
NGL02 On 15/03/2022 Spot Bond					0.00000	104.11029				0.00	40,000,000	57,900,000
Total NGL02 SPOT										0.00	40,000,000	57,900,000

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 For NGL02										0.00	40,000,000	57,900,000
NGL03 On 26/05/2022 Spot Bond					0.00000	101.40831				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	100.74451				0.00	0	0
Total NGL04 SPOT										0.00	0	0
Total For NGL04										0.00	0	0
NGLT1/On 01/07/2022 Spot Bond					0.00000	100.34168				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	106.35800	10.00000	106.27500				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	105.75306	13.50000	105.63863				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	101.07480				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			2.98000	2.98000	2.98000	127.47110				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			3.37000	3.37000	3.37000	124.40273				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			3.50000	3.50000	3.50000	171.73235				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			3.81000	167.30863	3.81000	167.20902				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			3.85000	82.71104	3.85000	105.88597				0.00	0	0
Total NILB17 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 NILB17										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			7.99000	104.87239	7.99000	104.80432				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.62000	8.62000	8.62000	104.92568				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2018 Spot Bond					0.00000	101.16288				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2018 Spot Bond					0.00000	101.19272				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond					0.00000	101.20424				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond					0.00000	101.15821				0.00	0	0
Total NQ1A23 SPOT										0.00	0	0
Total For NQ1A23										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	101.23278				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.26524				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond					0.00000	101.15821				0.00	0	0
Total NQ1A26 SPOT										0.00	0	0
Total For NQ1A26										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			8.82000	8.82000	8.82000	104.94570				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2018 Spot Bond					0.00000	101.19067				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.26262				0.00	0	0
Total NQ1B17 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 NQ1B17									0.00	0	0
NQ1B1: On 22/05/2018 Spot Bond					0.00000	101.18537			0.00	0	0
Total NQ1B19 SPOT									0.00	0	0
Total For NQ1B19									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.02000	9.02000	9.02000	104.96574			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond					0.00000	101.19894			0.00	0	0
Total NQ1C15 SPOT									0.00	0	0
Total For NQ1C15									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	101.32093			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond					0.00000	101.21103			0.00	0	0
Total NQ1C19 SPOT									0.00	0	0
Total For NQ1C19									0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	101.45643			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2018 Spot Bond					0.00000	101.22610			0.00	0	0
Total NQF1D7 SPOT									0.00	0	0
Total For NQF1D7									0.00	0	0
NQF1D On 22/05/2019 Spot Bond					0.00000	101.37614			0.00	0	0
Total NQF1D8 SPOT									0.00	0	0
Total For NQF1D8									0.00	0	0
NRA01: On 30/11/2018 Spot Bond			7.99000	107.13052	7.99000	107.06136			0.00	0	0
Total NRA018 SPOT									0.00	0	0
Total For NRA018									0.00	0	0
NRA02: On 31/10/2022 Spot Bond			8.86500	118.06817	8.86500	117.98334		11,169,900,000,000.00	1,260,000,000	570,000,000	
Total NRA022 SPOT								11,169,900,000,000.00	1,260,000,000	570,000,000	
Total For NRA022								11,169,900,000,000.00	1,260,000,000	570,000,000	
NRA02: On 31/05/2023 Spot Bond			3.15000	183.39471	3.15000	183.29502		0.00	0	350,000,000	
Total NRA023 SPOT								0.00	0	350,000,000	
Total For NRA023								0.00	0	350,000,000	
NRA02: On 30/11/2028 Spot Bond			10.59500	114.98516	10.59500	114.88736		0.00	0	6,140,000,000	
Total NRA028 SPOT								0.00	0	6,140,000,000	

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 NRA028										0.00	0	6,140,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	16.63811	100.00000	16.52728				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NSN96: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN96U SPOT										0.00	0	0
Total For NSN96U										0.00	0	0
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN97U SPOT										0.00	0	0
Total For NSN97U										0.00	0	0
NTC18: On 27/02/2019 Spot Bond					0.00000	101.39835				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	101.84404				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	102.10357				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	100.82302				0.00	0	0
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
NTC22: On 15/02/2021 Spot Bond					0.00000	101.38904				0.00	0	0
Total NTC22 SPOT										0.00	0	0
Total For NTC22										0.00	0	0
NTC23: On 15/02/2023 Spot Bond					0.00000	101.42001				0.00	0	90,000,000
Total NTC23 SPOT										0.00	0	90,000,000
Total For NTC23										0.00	0	90,000,000
NTC24: On 29/03/2021 Spot Bond					0.00000	100.40810				0.00	0	0
Total NTC24 SPOT										0.00	0	0
Total For NTC24										0.00	0	0
OMI01: On 22/11/2022 Spot Bond					0.00000	101.29908				0.00	0	0
Total OMI01 SPOT										0.00	0	0
Total For OMI01										0.00	0	0
OML02: On 27/11/2019 Spot Bond					0.00000	102.24377				0.00	0	80,000,000
Total OML02 SPOT										0.00	0	80,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For OML02									0.00	0	80,000,000
OML03 On 27/11/2019 Spot Bond			9.14000	103.73003	9.14000	103.65323			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	100.78224			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0
OML05 On 19/03/2020 Spot Bond			9.39500	9.39500	9.39500	101.28144			0.00	0	1,535,000,000
Total OML05 SPOT									0.00	0	1,535,000,000
Total For OML05									0.00	0	1,535,000,000
OML06 On 19/03/2022 Spot Bond			10.10000	101.46738	10.10000	101.38591			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			10.94500	100.86250	10.94500	100.77492		218,900,000,000.00		20,000,000	1,010,000,000
Total OML07 SPOT								218,900,000,000.00		20,000,000	1,010,000,000
Total For OML07								218,900,000,000.00		20,000,000	1,010,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	101.94570			0.00	20,000,000	10,000,000
Total OML08 SPOT									0.00	20,000,000	10,000,000
Total For OML08									0.00	20,000,000	10,000,000
OML09 On 14/09/2022 Spot Bond			10.09000	103.78501	10.09000	103.70176			0.00	0	1,052,000,000
Total OML09 SPOT									0.00	0	1,052,000,000
Total For OML09									0.00	0	1,052,000,000
OML10 On 14/09/2025 Spot Bond			10.94500	103.01602	10.94500	102.92658			0.00	0	910,000,000
Total OML10 SPOT									0.00	0	910,000,000
Total For OML10									0.00	0	910,000,000
PBKJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKJ1U SPOT									0.00	0	0
Total For PBKJ1U									0.00	0	0
PBKS1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKS1U SPOT									0.00	0	0
Total For PBKS1U									0.00	0	0
PBKX1U On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKX1U SPOT									0.00	0	0
Total For PBKX1U									0.00	0	0
PBLS1U On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBLS1U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PBL1U										0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	106.35800	10.00000	106.27500				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM36 On 04/05/2018 Spot Bond					0.00000	101.57446				0.00	0	0
Total PMM36 SPOT										0.00	0	0
Total For PMM36										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	100.83409				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM39 On 04/09/2018 Spot Bond					0.00000	100.94523				0.00	0	0
Total PMM39 SPOT										0.00	0	0
Total For PMM39										0.00	0	0
PMM40 On 04/09/2018 Spot Bond					0.00000	100.94523				0.00	0	0
Total PMM40 SPOT										0.00	0	0
Total For PMM40										0.00	0	0
PMM41 On 07/05/2018 Spot Bond					0.00000	101.45618				0.00	0	0
Total PMM41 SPOT										0.00	0	0
Total For PMM41										0.00	0	0
PMM42 On 28/05/2018 Spot Bond					0.00000	100.99747				0.00	0	0
Total PMM42 SPOT										0.00	0	0
Total For PMM42										0.00	0	0
PMM43 On 28/02/2019 Spot Bond					0.00000	100.90234				0.00	0	0
Total PMM43 SPOT										0.00	0	0
Total For PMM43										0.00	0	0
PPC00; On 31/12/2018 Spot Bond					0.00000	98.63696				0.00	0	0
Total PPC002 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 PPC002									0.00	0	0
PPC00: On 31/10/2019 Spot Bond					0.00000	99.56010			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.20197			0.00	0	0
Total PRE2A1 SPOT									0.00	0	0
Total For PRE2A1									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.25839			0.00	0	0
Total PRE2A2 SPOT									0.00	0	0
Total For PRE2A2									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.30775			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	101.40639			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	101.42048			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	101.43457			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.09500	118.11371	8.09500	118.03648			792,622,487,758,000.00	2,692,109,016,400	2,272,474,739,600
Total R186 SPOT									12,622,487,758,000.00	692,109,016,400	272,474,739,600
Total For R186									12,622,487,758,000.00	692,109,016,400	272,474,739,600
R197 On 07/12/2023 Spot Bond			1.95000	307.74180	1.95000	307.60457			46,944,300,000,000.00	24,074,000,000	45,618,800,000
Total R197 SPOT									16,944,300,000,000.00	24,074,000,000	45,618,800,000
Total For R197									16,944,300,000,000.00	24,074,000,000	45,618,800,000
R202 On 07/12/2033 Spot Bond			2.40000	247.67333	2.40000	247.55379			89,280,000,000,000.00	37,200,000,000	180,714,300,000
Total R202 SPOT									19,280,000,000,000.00	37,200,000,000	180,714,300,000
Total For R202									19,280,000,000,000.00	37,200,000,000	180,714,300,000
R2023 On 28/02/2023 Spot Bond			7.52500	101.88002	7.52000	101.83892			964,546,312,047,500.00	128,178,911,900	477,399,899,700
Total R2023 SPOT									14,546,312,047,500.00	128,178,911,900	477,399,899,700
Total For R2023									14,546,312,047,500.00	128,178,911,900	477,399,899,700
R2030 On 31/01/2030 Spot Bond			8.48500	98.06667	8.48500	97.99915			276,967,684,769,000.00	150,497,075,400	665,594,505,000
Total R2030 SPOT									16,967,684,769,000.00	150,497,075,400	665,594,505,000

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 R2030									6,967,684,769,000.00	150,497,075,400	565,594,505,000
R2032 On 31/03/2032 Spot Bond			8.66500	97.03035	8.66500	96.96292			961,242,165,425,000.00	803,374,745,000	534,442,850,300
Total R2032 SPOT									1,242,165,425,000.00	803,374,745,000	534,442,850,300
Total For R2032									1,242,165,425,000.00	803,374,745,000	534,442,850,300
R2035 On 28/02/2035 Spot Bond			8.83000	101.50635	8.83000	101.43487			131,437,215,550,000.00	128,135,585,000	525,263,410,500
Total R2035 SPOT									1,437,215,550,000.00	128,135,585,000	525,263,410,500
Total For R2035									1,437,215,550,000.00	128,135,585,000	525,263,410,500
R2037 On 31/01/2037 Spot Bond			8.92500	97.89954	8.92500	97.82871			202,478,892,755,000.00	134,731,528,600	468,186,168,200
Total R2037 SPOT									2,478,892,755,000.00	134,731,528,600	468,186,168,200
Total For R2037									2,478,892,755,000.00	134,731,528,600	468,186,168,200
R204 On 21/12/2018 Spot Bond			6.81000	103.31331	6.81000	103.25630			220,101,967,584,000.00	32,320,406,400	57,777,072,200
Total R204 SPOT									2,101,967,584,000.00	32,320,406,400	57,777,072,200
Total For R204									2,101,967,584,000.00	32,320,406,400	57,777,072,200
R2040 On 31/01/2040 Spot Bond			8.98500	101.98304	8.98500	101.90878			955,029,439,697,000.00	217,588,140,200	597,380,874,000
Total R2040 SPOT									5,029,439,697,000.00	217,588,140,200	597,380,874,000
Total For R2040									5,029,439,697,000.00	217,588,140,200	597,380,874,000
R2044 On 31/01/2044 Spot Bond			9.03500	98.95791	9.03500	98.88546			511,876,050,043,000.00	720,738,909,800	805,879,122,800
Total R2044 SPOT									11,876,050,043,000.00	720,738,909,800	805,879,122,800
Total For R2044									11,876,050,043,000.00	720,738,909,800	805,879,122,800
R2048 On 28/02/2048 Spot Bond			9.00000	98.52176	9.00000	98.45108			190,582,292,600,000.00	1,132,286,921,400	1,465,378,130,500
Total R2048 SPOT									10,582,292,600,000.00	132,286,921,400	465,378,130,500
Total For R2048									10,582,292,600,000.00	132,286,921,400	465,378,130,500
R207 On 15/01/2020 Spot Bond			6.94500	102.30123	6.94000	102.25156			278,666,930,310,500.00	184,113,308,900	202,893,526,300
Total R207 SPOT									8,666,930,310,500.00	184,113,308,900	202,893,526,300
Total For R207									8,666,930,310,500.00	184,113,308,900	202,893,526,300
R208 On 31/03/2021 Spot Bond			7.17000	99.18911	7.16500	99.14491			626,717,018,421,000.00	87,408,231,300	294,591,381,500
Total R208 SPOT									6,717,018,421,000.00	87,408,231,300	294,591,381,500
Total For R208									6,717,018,421,000.00	87,408,231,300	294,591,381,500
R209 On 31/03/2036 Spot Bond			8.85000	77.09391	8.86000	76.96563			082,807,364,830,000.00	574,328,515,800	799,443,700,000
Total R209 SPOT									2,807,364,830,000.00	574,328,515,800	799,443,700,000
Total For R209									2,807,364,830,000.00	574,328,515,800	799,443,700,000
R210 On 31/03/2028 Spot Bond			2.30000	190.69709	2.25000	191.44297			174,947,200,000,000.00	76,064,000,000	78,648,000,000
Total R210 SPOT									4,947,200,000,000.00	76,064,000,000	78,648,000,000
Total For R210									4,947,200,000,000.00	76,064,000,000	78,648,000,000
R212 On 31/01/2022 Spot Bond			1.97000	154.76936	1.96000	154.75541			227,783,220,000,000.00	115,626,000,000	182,144,300,000
Total R212 SPOT									7,783,220,000,000.00	115,626,000,000	182,144,300,000

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 R212									27,783,220,000,000.00	115,626,000,000	182,144,300,000
R213 On 28/02/2031 Spot Bond			8.56000	88.85128	8.55500	88.82597			647,720,302,120,000.00	192,490,689,500	471,473,804,800
Total R213 SPOT									17,720,302,120,000.00	192,490,689,500	471,473,804,800
Total For R213									17,720,302,120,000.00	192,490,689,500	471,473,804,800
R214 On 28/02/2041 Spot Bond			8.97000	76.98118	8.97000	76.92612			079,631,055,384,000.00	343,325,647,200	667,105,923,300
Total R214 SPOT									9,631,055,384,000.00	343,325,647,200	667,105,923,300
Total For R214									9,631,055,384,000.00	343,325,647,200	667,105,923,300
RCG01 On 24/10/2019 Spot Bond					0.00000	102.27610			0.00	0	90,000,000
Total RCG01B SPOT									0.00	0	90,000,000
Total For RCG01B									0.00	0	90,000,000
RCSB0 On 12/04/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05 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
RDF06 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
RDF07 On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF07U SPOT									0.00	0	0
Total For RDF07U									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	102.06967			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFB0 On 22/03/2019 Spot Bond					0.00000	101.40502			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFB06/JIBAR										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond					0.00000	100.50679				0.00	0	0
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.31410				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	101.07622				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	100.84913				0.00	2,000,000,000	2,000,000,000
Total RDFB10 SPOT										0.00	2,000,000,000	2,000,000,000
Total For RDFB10										0.00	2,000,000,000	2,000,000,000
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.46445				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.12279				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.79531				0.00	0	0
Total RDFB13 SPOT										0.00	0	0
Total For RDFB13										0.00	0	0
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.81249				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFC3 On 04/06/2018 Spot Bond					0.00000	100.91361				0.00	0	0
Total RDFC38 SPOT										0.00	0	0
Total For RDFC38										0.00	0	0
RDFC3 On 27/07/2018 Spot Bond					0.00000	101.67236				0.00	0	0
Total RDFC39 SPOT										0.00	0	0
Total For RDFC39										0.00	0	0
RDFC4 On 05/10/2018 Spot Bond					0.00000	100.17310				0.00	0	0
Total RDFC41 SPOT										0.00	0	0
Total For RDFC41										0.00	0	0
RDFC4 On 23/09/2018 Spot Bond					0.00000	100.48780				0.00	0	0
Total RDFC42 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 RDFC42										0.00	0	0
REB01 On 21/05/2018 Spot Bond					0.00000	101.30105				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REB01/ On 21/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB01/JIBAR SPOT										0.00	0	0
Total For REB01/JIBAR										0.00	0	0
REB02 On 21/05/2018 Spot Bond					0.00000	101.31149				0.00	0	0
Total REB02 SPOT										0.00	0	0
Total For REB02										0.00	0	0
REBC0 On 17/05/2018 Spot Bond					0.00000	101.19913				0.00	0	0
Total REBC06 SPOT										0.00	0	0
Total For REBC06										0.00	0	0
REBC7 On 31/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REBC7U SPOT										0.00	0	0
Total For REBC7U										0.00	0	0
RED20: On 05/04/2019 Spot Bond					0.00000	100.26260				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20: On 05/04/2019 Spot Bond					0.00000	100.31675				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20: On 05/01/2020 Spot Bond					0.00000	100.25878				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	100.29063				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	100.93598				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED40 On 26/11/2019 Spot Bond					0.00000	101.62572				0.00	0	0
Total RED401 SPOT										0.00	0	0
Total For RED401										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	101.33417				0.00	0	0
Total RED501 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 RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	100.34918				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60: On 09/03/2022 Spot Bond					0.00000	100.43754				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RES02I 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
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES30 On 07/03/2021 Spot Bond					0.00000	100.79243				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES34 On 25/08/2019 Spot Bond					0.00000	101.46944				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	101.17670				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond					0.00000	100.07342				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	101.96946				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	99.99986				0.00	0	0
Total RES40 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 RES40										0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	101.09963				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.68500	103.21023	8.68500	103.13795				0.00	0	27,500,000
Total RW21 SPOT										0.00	0	27,500,000
Total For RW21										0.00	0	27,500,000
RW23 On 10/12/2023 Spot Bond			9.20000	104.63815	9.20000	104.56060				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.26500	103.41962	10.26500	103.33433				0.00	0	10,000,000
Total RW28 SPOT										0.00	0	10,000,000
Total For RW28										0.00	0	10,000,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	106.35800	10.00000	106.27500				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK17 On 30/07/2019 Spot Bond					0.00000	102.61848				0.00	0	0
Total SBK17 SPOT										0.00	0	0
Total For SBK17										0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	103.63191				0.00	0	810,000,000
Total SBK18 SPOT										0.00	0	810,000,000
Total For SBK18										0.00	0	810,000,000
SBK19 On 24/10/2019 Spot Bond					0.00000	102.03851				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	103.68252				0.00	20,000,000	50,000,000
Total SBK20 SPOT										0.00	20,000,000	50,000,000
Total For SBK20										0.00	20,000,000	50,000,000
SBK21 On 28/01/2020 Spot Bond					0.00000	102.78811				0.00	0	30,000,000
Total SBK21 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 SBK21									0.00	0	30,000,000
SBK22 On 28/05/2020 Spot Bond					0.00000	103.61525			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			10.32000	108.48741	10.32000	108.39698			0.00	0	2,030,000,000
Total SBK23 SPOT									0.00	0	2,030,000,000
Total For SBK23									0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	101.16483			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	106.02777			0.00	20,000,000	10,000,000
Total SBK25 SPOT									0.00	20,000,000	10,000,000
Total For SBK25									0.00	20,000,000	10,000,000
SBK26 On 25/04/2021 Spot Bond			9.96500	105.54814	9.96500	111.56897			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBS16 On 22/09/2018 Spot Bond					0.00000	100.82357			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	101.88607			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.39000	108.07984	8.39000	108.00665			0.00	0	10,000,000
Total SBS19 SPOT									0.00	0	10,000,000
Total For SBS19									0.00	0	10,000,000
SBS20 On 15/05/2026 Spot Bond			9.27500	108.54390	9.27500	108.46237		185,500,000,000.00		20,000,000	62,200,000
Total SBS20 SPOT								185,500,000,000.00		20,000,000	62,200,000
Total For SBS20								185,500,000,000.00		20,000,000	62,200,000
SBS21 On 15/05/2026 Spot Bond					0.00000	104.28754			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	101.79897			0.00	0	1,000,000,000
Total SBS24 SPOT									0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS24									0.00	0	1,000,000,000
SBS25 On 24/05/2019 Spot Bond			7.85500	104.54423	7.85500	104.47750			0.00	0	0
Total SBS25 SPOT									0.00	0	0
Total For SBS25									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			8.77000	107.63617	8.77000	107.55963			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			7.83500	103.89435	7.83500	103.82856			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.43500	96.30971	9.43500	96.23615			0.00	0	5,700,000
Total SBS3 SPOT									0.00	0	5,700,000
Total For SBS3									0.00	0	5,700,000
SBS30 On 12/06/2019 Spot Bond					0.00000	100.80371			0.00	0	1,000,000,000
Total SBS30 SPOT									0.00	0	1,000,000,000
Total For SBS30									0.00	0	1,000,000,000
SBS31 On 12/06/2027 Spot Bond			9.51500	104.96190	9.51500	104.88151			0.00	0	183,700,000
Total SBS31 SPOT									0.00	0	183,700,000
Total For SBS31									0.00	0	183,700,000
SBS33 On 19/09/2019 Spot Bond					0.00000	100.62716			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			9.39000	104.12124	9.39000	104.04338			0.00	0	1,500,000,000
Total SBS34 SPOT									0.00	0	1,500,000,000
Total For SBS34									0.00	0	1,500,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	102.08463			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			7.96500	101.69369	7.96500	101.62788		159,300,000,000.00		20,000,000	10,000,000
Total SBS37 SPOT								159,300,000,000.00		20,000,000	10,000,000
Total For SBS37								159,300,000,000.00		20,000,000	10,000,000
SBS38 On 29/01/2025 Spot Bond			9.17500	101.48614	9.17500	101.41071			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			9.87000	100.93650	9.87000	100.85594			0.00	0	10,000,000
Total SBS39 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 SBS39										0.00	0	10,000,000
SBS4 On 16/11/2021 Spot Bond			8.50500	103.86305	8.50500	103.79138				0.00	0	580,000,000
Total SBS4 SPOT										0.00	0	580,000,000
Total For SBS4										0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	102.33353				0.00	0	0
Total SBS40 SPOT										0.00	0	0
Total For SBS40										0.00	0	0
SBS41 On 12/11/2022 Spot Bond			8.63000	109.27246	8.63000	109.19597				0.00	0	72,300,000
Total SBS41 SPOT										0.00	0	72,300,000
Total For SBS41										0.00	0	72,300,000
SBS42 On 12/11/2025 Spot Bond			9.16500	112.46947	9.16500	112.38597				0.00	0	80,300,000
Total SBS42 SPOT										0.00	0	80,300,000
Total For SBS42										0.00	0	80,300,000
SBS43 On 12/11/2027 Spot Bond			9.46000	113.05882	9.46000	112.97226				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS44 On 15/02/2019 Spot Bond					0.00000	101.64911				0.00	0	0
Total SBS44 SPOT										0.00	0	0
Total For SBS44										0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	102.47582				0.00	0	1,500,000,000
Total SBS45 SPOT										0.00	0	1,500,000,000
Total For SBS45										0.00	0	1,500,000,000
SBS46 On 15/02/2023 Spot Bond			8.68500	109.36508	8.68500	109.28806				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	103.09131				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	102.22828				0.00	140,000,000	70,000,000
Total SBS48 SPOT										0.00	140,000,000	70,000,000
Total For SBS48										0.00	140,000,000	70,000,000
SBS49 On 31/01/2022 Spot Bond					0.00000	101.89893				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			8.68000	104.39439	8.68000	104.32091				0.00	0	0
Total SBS50 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 SBS50									0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.13500	9.13500	9.13500	104.75133			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	102.44882			0.00	20,000,000	110,000,000
Total SBS52 SPOT									0.00	20,000,000	110,000,000
Total For SBS52									0.00	20,000,000	110,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	101.15198			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	100.78664			0.00	0	0
Total SBS54 SPOT									0.00	0	0
Total For SBS54									0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	101.59986			0.00	0	0
Total SBS55 SPOT									0.00	0	0
Total For SBS55									0.00	0	0
SBS56 On 12/06/2022 Spot Bond			8.56000	8.56000	8.56000	104.32150			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	101.81954			0.00	0	0
Total SBS57 SPOT									0.00	0	0
Total For SBS57									0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	101.67445			0.00	0	102,600,000
Total SBS58 SPOT									0.00	0	102,600,000
Total For SBS58									0.00	0	102,600,000
SBS59 On 09/10/2020 Spot Bond					0.00000	100.08817			0.00	0	0
Total SBS59 SPOT									0.00	0	0
Total For SBS59									0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	99.89151			0.00	0	0
Total SBS60 SPOT									0.00	0	0
Total For SBS60									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			2.99000	292.61678	2.99000	292.46154		179,400,000,000.00		60,000,000	30,000,000
Total SBSI11 SPOT								179,400,000,000.00		60,000,000	30,000,000
Total For SBSI11								179,400,000,000.00		60,000,000	30,000,000
SBSI14 On 07/12/2033 Spot Bond			3.80000	3.80000	3.80000	209.32260		0.00	0	0	0
Total SBSI14 SPOT								0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	101.43930				0.00	0	0
Total SBT101 SPOT										0.00	0	0
Total For SBT101										0.00	0	0
SBT102 On 30/09/2022 Spot Bond					0.00000	100.50004				0.00	0	0
Total SBT102 SPOT										0.00	0	0
Total For SBT102										0.00	0	0
SBT201 On 13/02/2023 Spot Bond					0.00000	101.75627				0.00	2,000,000,000	1,000,000,000
Total SBT201 SPOT										0.00	2,000,000,000	1,000,000,000
Total For SBT201										0.00	2,000,000,000	1,000,000,000
SGI004 On 20/01/2021 Spot Bond					0.00000	100.04395				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	100.04408				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	100.05842				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	106.35800	10.00000	106.27500				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SLI3 On 15/08/2018 Spot Bond			7.95500	101.66886	7.95500	101.60413				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	102.64035				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA1 On 15/08/2019 Spot Bond					0.00000	101.41713				0.00	0	0
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.45564				0.00	0	0
Total SLRA2 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 SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	101.38129				0.00	0	0
Total SLRA3 SPOT										0.00	0	0
Total For SLRA3										0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.42006				0.00	0	0
Total SLRA4 SPOT										0.00	0	0
Total For SLRA4										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond					0.00000	101.47909				0.00	0	0
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.49434				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.49736				0.00	0	0
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.50519				0.00	0	0
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond					0.00000	101.60450				0.00	0	0
Total SLRC1 SPOT										0.00	0	0
Total For SLRC1										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.63664				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.56387				0.00	0	0
Total SLRC3 SPOT										0.00	0	0
Total For SLRC3										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.59801				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	101.72463				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			10.07000	10.07000	10.07000	106.58094				0.00	0	1,681,600,000
Total SNT03 SPOT										0.00	0	1,681,600,000

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 For SNT03										0.00	0	1,681,600,000
SNT04 On 27/06/2022 Spot Bond					0.00000	101.00217				0.00	0	120,000,000
Total SNT04 SPOT										0.00	0	120,000,000
Total For SNT04										0.00	0	120,000,000
SPDA1 On 21/08/2021 Spot Bond					0.00000	101.97881				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA1 On 21/08/2020 Spot Bond					0.00000	101.24212				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.26555				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond					0.00000	101.23527				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond					0.00000	101.41847				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.26593				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond					0.00000	101.26019				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00 On 09/09/2019 Spot Bond					0.00000	100.94949				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	101.87321				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SSA05 On 16/04/2018 Spot Bond					0.00000	99.94614				0.00	0	0
Total SSA05 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 SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			8.76500	98.73191	8.76500	98.66213			0.00	0	591,300,000
Total SSA06 SPOT									0.00	0	591,300,000
Total For SSA06									0.00	0	591,300,000
SSN00 On 31/03/2021 Spot Bond			8.73500	95.21406	8.73500	95.14735			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			8.73500	95.21406	8.73500	95.14735			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			3.53500	3.53500	3.53500	123.12966			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN01 On 21/12/2026 Spot Bond			9.59500	108.56888	9.59500	108.48504			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN02 On 28/02/2031 Spot Bond			10.42500	76.90464	10.42500	76.84096			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	99.77722			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	99.93678			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0
SSN02 On 25/09/2019 Spot Bond					0.00000	100.50097			0.00	0	0
Total SSN027 SPOT									0.00	0	0
Total For SSN027									0.00	0	0
SSN02 On 07/12/2023 Spot Bond					0.00000	101.09464			0.00	0	0
Total SSN029 SPOT									0.00	0	0
Total For SSN029									0.00	0	0
SSN03 On 17/03/2020 Spot Bond					0.00000	100.65514			0.00	0	0
Total SSN033 SPOT									0.00	0	0
Total For SSN033									0.00	0	0
SSN03 On 02/06/2020 Spot Bond					0.00000	101.09329			0.00	0	0
Total SSN034 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 SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond					0.00000	101.35874				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 01/06/2021 Spot Bond					0.00000	101.17875				0.00	0	90,000,000
Total SSN037 SPOT										0.00	0	90,000,000
Total For SSN037										0.00	0	90,000,000
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.00417				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	99.99985				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04: On 13/10/2023 Spot Bond			8.92000	103.81359	8.92000	103.73936				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			3.98000	103.89561	3.98000	103.83196				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond					0.00000	101.60422				0.00	20,000,000	10,000,000
Total SSN044 SPOT										0.00	20,000,000	10,000,000
Total For SSN044										0.00	20,000,000	10,000,000
SSN04: On 30/04/2027 Spot Bond					0.00000	101.91356				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond					0.00000	100.05664				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN04: On 21/06/2018 Spot Bond					0.00000	106.66203				0.00	0	0
Total SSN048 SPOT										0.00	0	0
Total For SSN048										0.00	0	0
SSN04: On 30/09/2027 Spot Bond					0.00000	100.46533				0.00	0	0
Total SSN049 SPOT										0.00	0	0
Total For SSN049										0.00	0	0
SSN05: On 08/12/2023 Spot Bond			2.98000	2.98000	2.98000	292.60284				0.00	0	0
Total SSN050 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 SSN050										0.00	0	0
SSN05 On 26/09/2018 Spot Bond					0.00000	104.30549				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05 On 26/10/2020 Spot Bond					0.00000	101.77706				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN05 On 26/10/2020 Spot Bond			7.21700	102.42227	7.21700	106.54284				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN05 On 26/10/2022 Spot Bond					0.00000	101.90319				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05 On 03/11/2022 Spot Bond					0.00000	101.65584				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05 On 19/01/2023 Spot Bond					0.00000	99.87209				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN05 On 05/10/2022 Spot Bond			8.40000	100.16613	8.40000	100.18002				0.00	0	0
Total SSN059 SPOT										0.00	0	0
Total For SSN059										0.00	0	0
SSN06 On 05/10/2022 Spot Bond					0.00000	100.17369				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.11500	99.77292	9.11500	99.70006				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/08/2019 Spot Bond					0.00000	101.22834				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/08/2019 Spot Bond					0.00000	101.65804				0.00	0	0
Total T12A11 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 T12A11									0.00	0	0
T12A12 On 21/08/2019 Spot Bond			8.59000	101.87732	8.59000	101.80633			0.00	0	0
Total T12A12 SPOT									0.00	0	0
Total For T12A12									0.00	0	0
T13A1C On 21/08/2018 Spot Bond					0.00000	101.46517			0.00	0	0
Total T13A10 SPOT									0.00	0	0
Total For T13A10									0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	101.28239			0.00	0	0
Total T13A11 SPOT									0.00	0	0
Total For T13A11									0.00	0	0
T13A12 On 21/08/2020 Spot Bond			8.49000	105.59028	8.49000	105.51754			0.00	0	0
Total T13A12 SPOT									0.00	0	0
Total For T13A12									0.00	0	0
T13A13 On 21/08/2018 Spot Bond					0.00000	101.18359			0.00	0	0
Total T13A13 SPOT									0.00	0	0
Total For T13A13									0.00	0	0
T13A14 On 21/08/2018 Spot Bond					0.00000	101.26299			0.00	0	0
Total T13A14 SPOT									0.00	0	0
Total For T13A14									0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	101.27964			0.00	0	0
Total T13A15 SPOT									0.00	0	0
Total For T13A15									0.00	0	0
T13A16 On 21/08/2020 Spot Bond			8.59000	105.10752	8.59000	105.03428			0.00	0	0
Total T13A16 SPOT									0.00	0	0
Total For T13A16									0.00	0	0
T13A18 On 21/08/2018 Spot Bond					0.00000	101.25604			0.00	0	0
Total T13A18 SPOT									0.00	0	0
Total For T13A18									0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	101.04793			0.00	0	0
Total T13A19 SPOT									0.00	0	0
Total For T13A19									0.00	0	0
T13A2C On 21/08/2020 Spot Bond			8.54000	103.93952	8.54000	103.86751			0.00	0	0
Total T13A20 SPOT									0.00	0	0
Total For T13A20									0.00	0	0
T14A1C On 21/11/2019 Spot Bond					0.00000	101.24906			0.00	0	0
Total T14A10 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 T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	101.27656				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	105.50000	8.55000	105.42682				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T15OM On 21/11/2018 Spot Bond					0.00000	101.14522				0.00	0	0
Total T15OM1 SPOT										0.00	0	0
Total For T15OM1										0.00	0	0
TFS117 On 02/09/2018 Spot Bond					0.00000	101.13082				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS123 On 20/03/2019 Spot Bond					0.00000	100.41321				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS135 On 06/07/2018 Spot Bond					0.00000	100.28599				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	100.16282				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS139 On 27/05/2019 Spot Bond					0.00000	101.65718				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	102.16032				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	101.80352				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144 On 20/03/2020 Spot Bond					0.00000	100.60047				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS145 On 20/03/2022 Spot Bond					0.00000	100.61712				0.00	0	0
Total TFS145 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 TFS145										0.00	0	0
TFS14€ On 25/04/2018 Spot Bond					0.00000	101.69883				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	100.02017				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.02074				0.00	0	170,000,000
Total TFS148 SPOT										0.00	0	170,000,000
Total For TFS148										0.00	0	170,000,000
TFS14€ On 31/10/2021 Spot Bond					0.00000	101.66689				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS15C On 16/11/2018 Spot Bond					0.00000	101.25964				0.00	0	0
Total TFS150 SPOT										0.00	0	0
Total For TFS150										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	101.03415				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond					0.00000	99.89183				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	102.09407	8.73000	102.02245				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	100.00082				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2018 Spot Bond			8.31000	8.31000	8.31000	101.87341				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A8 On 18/07/2018 Spot Bond					0.00000	99.94155				0.00	0	0
Total TH11A8 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 TH11A8										0.00	0	0
TH11B1 On 18/07/2018 Spot Bond					0.00000	99.95009				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	99.88727				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	99.88781				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	99.87403				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	99.87457				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	99.87924				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	99.83254				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	99.83201				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	99.83466				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond					0.00000	101.21450				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond					0.00000	101.24911				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			8.54000	8.54000	8.54000	102.06514				0.00	0	0
Total TH12A3 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 TH12A3										0.00	0	0
TH12A On 21/08/2019 Spot Bond					0.00000	101.22834				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A On 21/08/2019 Spot Bond					0.00000	101.27680				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A On 21/08/2019 Spot Bond			8.45000	101.36814	8.45000	101.29864				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A On 21/08/2019 Spot Bond					0.00000	101.22142				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A On 21/08/2019 Spot Bond					0.00000	101.27680				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A On 21/08/2019 Spot Bond			8.56000	100.90879	8.56000	100.83872				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B On 21/08/2019 Spot Bond					0.00000	101.33907				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B On 21/08/2019 Spot Bond					0.00000	101.33907				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B On 21/08/2019 Spot Bond					0.00000	101.33907				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B On 21/08/2019 Spot Bond					0.00000	101.33907				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C On 21/08/2019 Spot Bond					0.00000	102.46056				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C On 21/08/2019 Spot Bond					0.00000	102.46056				0.00	0	0
Total TH12C2 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 TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	101.44971				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	101.44832				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	101.89825				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	101.88600				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	101.97180				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	101.88998				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond					0.00000	101.19650				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A: On 21/08/2018 Spot Bond					0.00000	101.22697				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	101.59460				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			8.69000	102.68358	8.69000	102.61122				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond					0.00000	101.19788				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A: On 21/08/2018 Spot Bond					0.00000	101.36776				0.00	0	0
Total TH13A6 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 TH13A6										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	100.79879				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			8.58000	103.60860	8.58000	103.53649				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A: On 21/08/2018 Spot Bond					0.00000	101.29471				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.33896				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.34035				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.35502				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.32763				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.33481				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.43574				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.44679				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.42348				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.45084				0.00	0	0
Total TH13C4 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 TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.51172				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	101.89101				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	101.89101				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	101.90068				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	101.88030				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	101.91856				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	101.77902				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	101.29592				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			8.70500	108.27977	8.70500	108.20334				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	101.69738				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	102.24253				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			8.65500	103.05206	8.65500	105.79058				0.00	0	0
Total TH14A8 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 TH14A8										0.00	0	0
TH14B On 21/11/2021 Spot Bond					0.00000	101.38022				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B On 21/11/2021 Spot Bond					0.00000	101.33877				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B On 21/11/2021 Spot Bond					0.00000	101.32218				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C On 21/11/2021 Spot Bond					0.00000	101.44929				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C On 21/11/2021 Spot Bond					0.00000	101.42167				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C On 21/11/2021 Spot Bond					0.00000	101.40509				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	101.86288				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	101.83397				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	101.79404				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	101.23502				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A On 21/11/2022 Spot Bond					0.00000	101.26280				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.75826				0.00	0	0
Total TH15A3 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 TH15A3										0.00	0	0
TH15B On 21/11/2022 Spot Bond					0.00000	101.29323				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15C On 21/11/2022 Spot Bond					0.00000	101.35821				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15D On 21/11/2022 Spot Bond					0.00000	101.75983				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH9A1 On 18/07/2019 Spot Bond					0.00000	100.48535				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	99.88244				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C On 18/07/2019 Spot Bond					0.00000	101.63928				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	99.82786				0.00	0	0
Total THE9D4 SPOT										0.00	0	0
Total For THE9D4										0.00	0	0
TL20 On 22/02/2020 Spot Bond			8.29000	8.29000	8.29000	96.94724				0.00	0	40,000,000
Total TL20 SPOT										0.00	0	40,000,000
Total For TL20										0.00	0	40,000,000
TL20/R On 22/02/2020 Spot Bond			100.00000	32.62370	100.00000	32.43837				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	106.35800	10.00000	106.27500				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	100.95897				0.00	0	0
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	100.98644				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TL23 SPOT									0.00	0	0
Total For TL23									0.00	0	0
TL24 On 05/09/2022 Spot Bond			8.71000	102.19682	8.71000	102.12581			0.00	0	0
Total TL24 SPOT									0.00	0	0
Total For TL24									0.00	0	0
TL25 On 04/09/2024 Spot Bond			9.24000	102.66391	9.24000	102.58834			0.00	0	200,000,000
Total TL25 SPOT									0.00	0	200,000,000
Total For TL25									0.00	0	200,000,000
TL26 On 25/11/2024 Spot Bond					0.00000	101.18900			0.00	0	0
Total TL26 SPOT									0.00	0	0
Total For TL26									0.00	0	0
TLC04 On 21/09/2018 Spot Bond					0.00000	100.47267			0.00	0	0
Total TLC04 SPOT									0.00	0	0
Total For TLC04									0.00	0	0
TLC05 On 22/09/2019 Spot Bond					0.00000	100.53792			0.00	0	0
Total TLC05 SPOT									0.00	0	0
Total For TLC05									0.00	0	0
TN20 On 17/09/2020 Spot Bond			8.51500	105.09867	8.51500	105.02725		126,022,000,000.00		14,800,000	56,341,200,000
Total TN20 SPOT								126,022,000,000.00		14,800,000	56,341,200,000
Total For TN20								126,022,000,000.00		14,800,000	56,341,200,000
TN20/R On 17/09/2020 Spot Bond			100.00000	23.80909	100.00000	23.65221			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	20.89248	100.00000	20.75255			0.00	0	0
Total TN21U SPOT									0.00	0	0
Total For TN21U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.15000	111.85409	9.15000	111.77119		96,990,000,000.00		10,600,000	16,135,300,000
Total TN23 SPOT								96,990,000,000.00		10,600,000	16,135,300,000
Total For TN23								96,990,000,000.00		10,600,000	16,135,300,000
TN23/R On 06/11/2023 Spot Bond			100.00000	16.47628	100.00000	16.36592			0.00	0	0
Total TN23/R2023 SPOT									0.00	0	0
Total For TN23/R2023									0.00	0	0
TN25 On 19/08/2025 Spot Bond			9.92500	99.26509	9.92500	99.18544			0.00	0	25,700,000,000

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 TN25 SPOT										0.00	0	25,700,000,000
Total For TN25										0.00	0	25,700,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	11.00402	100.00000	10.93032				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			9.97500	97.21281	9.97500	97.13442				0.00	0	1,286,500,000
Total TN27 SPOT										0.00	0	1,286,500,000
Total For TN27										0.00	0	1,286,500,000
TN27/R On 14/11/2027 Spot Bond			100.00000	12.57695	100.00000	12.49271				0.00	0	0
Total TN27/R186 SPOT										0.00	0	0
Total For TN27/R186										0.00	0	0
TN30 On 09/10/2030 Spot Bond			10.53500	99.95592	10.53500	99.87184				0.00	0	13,944,400,000
Total TN30 SPOT										0.00	0	13,944,400,000
Total For TN30										0.00	0	13,944,400,000
TN30/R On 09/10/2030 Spot Bond			8.00000	119.70706	8.00000	119.63011				0.00	0	0
Total TN30/R2030 SPOT										0.00	0	0
Total For TN30/R2030										0.00	0	0
TN40 On 09/10/2040 Spot Bond			11.07000	97.56610	11.07000	97.47998				0.00	0	8,900,000,000
Total TN40 SPOT										0.00	0	8,900,000,000
Total For TN40										0.00	0	8,900,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.20046	10.75000	100.11450				0.00	0	0
Total TN40/R214 SPOT										0.00	0	0
Total For TN40/R214										0.00	0	0
TNF18 On 22/08/2018 Spot Bond					0.00000	101.23598				0.00	9,100,000,000	3,535,000,000
Total TNF18 SPOT										0.00	9,100,000,000	3,535,000,000
Total For TNF18										0.00	9,100,000,000	3,535,000,000
TORQ1 On 15/08/2018 Spot Bond					0.00000	101.61380				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	102.73809				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	101.84515				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	101.39698				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TORQ8 On 15/08/2018 Spot Bond					0.00000	101.42798				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2018 Spot Bond					0.00000	101.47445				0.00	0	0
Total TORQ9 SPOT										0.00	0	0
Total For TORQ9										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	106.35800	10.00000	106.27500				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 10/04/2019 Spot Bond					0.00000	100.24652				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	101.38353				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			8.66500	105.51145	8.66500	105.43731				0.00	0	35,000,000
Total TPDA08 SPOT										0.00	0	35,000,000
Total For TPDA08										0.00	0	35,000,000
TRA2A On 14/12/2018 Spot Bond					0.00000	100.75250				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	100.78554				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			8.84000	105.17586	8.84000	105.10090				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	100.75331				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	100.78554				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			8.64000	8.64000	8.64000	105.62849				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	100.81458				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B:On 14/12/2020 Spot Bond					0.00000	100.85816				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	100.94273				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	100.97491				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	101.18349				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D:On 14/12/2020 Spot Bond					0.00000	101.18349				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A On 14/11/2018 Spot Bond					0.00000	101.29229				0.00	0	0
Total TRA3A1 SPOT										0.00	0	0
Total For TRA3A1										0.00	0	0
TRA3A:On 14/11/2020 Spot Bond					0.00000	101.41038				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A:On 14/11/2022 Spot Bond					0.00000	101.44517				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	101.67194				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	100.78459				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4!On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond					0.00000	101.17999				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2019 Spot Bond					0.00000	100.79781				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2019 Spot Bond					0.00000	102.45161				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2019 Spot Bond					0.00000	102.77790				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP221 On 26/04/2018 Spot Bond					0.00000	99.72010				0.00	0	0
Total TSP221 SPOT										0.00	0	0
Total For TSP221										0.00	0	0
TSP222 On 10/05/2018 Spot Bond					0.00000	99.41785				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP222 SPOT										0.00	0	0
Total For TSP222										0.00	0	0
TSP222 On 24/05/2018 Spot Bond					0.00000	99.11838				0.00	0	0
Total TSP224 SPOT										0.00	0	0
Total For TSP224										0.00	0	0
TSP224 On 07/06/2018 Spot Bond					0.00000	98.82743				0.00	0	0
Total TSP226 SPOT										0.00	0	0
Total For TSP226										0.00	0	0
TSP226 On 21/06/2018 Spot Bond					0.00000	98.51641				0.00	0	0
Total TSP227 SPOT										0.00	0	0
Total For TSP227										0.00	0	0
TTO011 On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond					0.00000	102.20779				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC25 On 13/04/2018 Spot Bond					0.00000	101.94102				0.00	0	0
Total TWC257 SPOT										0.00	0	0
Total For TWC257										0.00	0	0
TWC25 On 18/04/2018 Spot Bond					0.00000	101.94102				0.00	0	0
Total TWC259 SPOT										0.00	0	0
Total For TWC259										0.00	0	0
TWC26 On 20/04/2018 Spot Bond					0.00000	101.77452				0.00	0	0
Total TWC260 SPOT										0.00	0	0
Total For TWC260										0.00	0	0
TWC26 On 25/04/2018 Spot Bond					0.00000	101.68879				0.00	0	0
Total TWC261 SPOT										0.00	0	0
Total For TWC261										0.00	0	0
TWC26 On 30/04/2018 Spot Bond					0.00000	101.53940				0.00	0	0
Total TWC262 SPOT										0.00	0	0
Total For TWC262										0.00	0	0
TWC26 On 14/05/2018 Spot Bond					0.00000	101.24981				0.00	0	0
Total TWC263 SPOT										0.00	0	0
Total For TWC263										0.00	0	0
TWC26 On 17/05/2018 Spot Bond					0.00000	101.16649				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 TWC264 SPOT										0.00	0	200,000,000
Total For TWC264										0.00	0	200,000,000
TWC26 On 31/05/2018 Spot Bond					0.00000	100.91436				0.00	0	0
Total TWC265 SPOT										0.00	0	0
Total For TWC265										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.00500	105.50119	9.00500	105.42545			15,128,400,000,000.00	1,680,000,000	840,000,000	
Total UG21 SPOT									15,128,400,000,000.00	1,680,000,000	840,000,000	
Total For UG21									15,128,400,000,000.00	1,680,000,000	840,000,000	
UG26 On 09/03/2026 Spot Bond			10.06500	107.81871	10.06500	107.73243			12,178,650,000,000.00	1,210,000,000	1,274,000,000	
Total UG26 SPOT									12,178,650,000,000.00	1,210,000,000	1,274,000,000	
Total For UG26									12,178,650,000,000.00	1,210,000,000	1,274,000,000	
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total VCJA1U SPOT									0.00	0	0	
Total For VCJA1U									0.00	0	0	
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total VCJA2U SPOT									0.00	0	0	
Total For VCJA2U									0.00	0	0	
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total VCJA3U SPOT									0.00	0	0	
Total For VCJA3U									0.00	0	0	
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total VCJA4U SPOT									0.00	0	0	
Total For VCJA4U									0.00	0	0	
VCJA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total VCJA5U SPOT									0.00	0	0	
Total For VCJA5U									0.00	0	0	
VCJB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total VCJB1U SPOT									0.00	0	0	
Total For VCJB1U									0.00	0	0	
VCJB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total VCJB2U SPOT									0.00	0	0	
Total For VCJB2U									0.00	0	0	
VCJB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total VCJB3U SPOT									0.00	0	0	
Total For VCJB3U									0.00	0	0	
VCJB4 On 20/04/2026 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 VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC23 On 20/08/2018 Spot Bond					0.00000	101.12928				0.00	0	0
Total VKC23 SPOT										0.00	0	0
Total For VKC23										0.00	0	0
VKC24 On 20/02/2019 Spot Bond					0.00000	101.21109				0.00	0	0
Total VKC24 SPOT										0.00	0	0
Total For VKC24										0.00	0	0
VKC25 On 05/06/2018 Spot Bond					0.00000	100.79904				0.00	0	0
Total VKC25 SPOT										0.00	0	0
Total For VKC25										0.00	0	0
VKE06 On 08/05/2018 Spot Bond					0.00000	101.57392				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	100.91144				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond					0.00000	100.58248				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	100.17434				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	100.09523				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VR713L On 18/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VR713U SPOT										0.00	0	0
Total For VR713U										0.00	0	0
VR714L On 25/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR714U SPOT										0.00	0	0
Total For VR714U										0.00	0	0
VR715L On 25/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR715U SPOT										0.00	0	0
Total For VR715U										0.00	0	0
VR716L On 28/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR716U SPOT										0.00	0	0
Total For VR716U										0.00	0	0
VRI712 On 11/12/2018 Spot Bond					0.00000	100.73907				0.00	0	0
Total VRI712 SPOT										0.00	0	0
Total For VRI712										0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	100.20188				0.00	0	0
Total WHL01 SPOT										0.00	0	0
Total For WHL01										0.00	0	0
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL01U SPOT										0.00	0	0
Total For WHL01U										0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL02U SPOT										0.00	0	0
Total For WHL02U										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WS05 On 01/08/2018 Spot Bond			1.92000	1.92000	1.92000	254.81720				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP3 On 28/05/2019 Spot Bond			7.37000	105.15741	7.37000	105.09435				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			7.58000	106.16962	7.58000	106.10417				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			7.94000	106.31624	7.94000	106.24765				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	19.55941	100.00000	19.42840				0.00	0	0
Total WSP5/R203 SPOT										0.00	0	0
Total For WSP5/R203										0.00	0	0
Z083 On 30/09/2019 Spot Bond			6.75500	90.79350	6.75500	90.74434				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										65,732,977,725,187,000.00	023,473,556,352	349,330,504,028
Total for SPOT :										65,732,977,725,187,000.00	023,473,556,352	349,330,504,028
Total Futures										65 732 978 147 650 300.00	023,473,559,309	349,331,599,747
Total Options										0.00	0	111,845
Grand Total:										65,732,978,147,650,300.00	023,473,559,309	849,331,711,592