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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/05/2018

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			10.34000	79.45704	10.37603	79.22775			0.00	0	0
ES33 On 02/08/2018 Bond Future			10.44245	80.81647	10.46927	80.64855			0.00	0	9,466
ES33 On 01/11/2018 Bond Future			10.53862	78.49421	10.56630	78.32367			0.00	0	0
ES33 On 07/02/2019 Bond Future			10.64743	80.04358	10.67619	79.86954			0.00	0	0
Total ES33 Future									0.00	0	9,466
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			5,099.73000	5.09973	5,329,020		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.22	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.20	Call			4,984.66000	4.98466	5,213,950		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			5,042.23000	5.04223	5,271,520		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.15	Call			4,089.78000	4.08978	4,257,700		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.15	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Call			4,147.47000	4.14747	4,315,390		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Call			4,032.03000	4.03203	4,199,950		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	9,466
ES42	On	03/05/2018	Bond Future			10.50500	82.84976	10.54099	82.58364			248,549,280.00	3,000	0
ES42	On	02/08/2018	Bond Future			10.60899	84.22185	10.63059	84.06465			0.00	0	7,957
ES42	On	01/11/2018	Bond Future			10.70052	81.49015	10.72279	81.33056			0.00	0	0
ES42	On	07/02/2019	Bond Future			10.80045	83.09853	10.82356	82.93559			0.00	0	0
Total ES42 Future												248,549,280.00	3,000	7,957
Total For ES42												248,549,280.00	3,000	7,957
I2025	On	03/05/2018	Bond Future			133.86202	133.86202	133.84677	133.84677			125,964,160.82	941	0
I2025	On	02/08/2018	Bond Future			134.92365	134.92365	134.90867	134.90867			0.00	0	864
I2025	On	01/11/2018	Bond Future			137.39663	137.39663	137.38351	137.38351			0.00	0	0
I2025	On	07/02/2019	Bond Future			138.74414	138.74414	138.72896	138.72896			0.00	0	0
Total I2025 Future												125,964,160.82	941	864
I2025	On	03/05/2018	Bond Future	133.21	Call			636.77000	0.63677	652,020		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Call			626.77000	0.62677	642,020		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			646.77000	0.64677	662,020		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.66	Put			1,751.33000	1.75133	1,736,350		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.67	Put			1,761.33000	1.76133	1,746,350		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.65	Put			1,741.33000	1.74133	1,726,350		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												125,964,160.82	941	864
I2029	On	03/05/2018	Bond Future			100.86480	100.86480	100.85246	100.85246			0.00	0	0
I2029	On	02/08/2018	Bond Future			102.70402	102.70402	102.69198	102.69198			0.00	0	1,370
I2029	On	01/11/2018	Bond Future			103.53684	103.53684	103.52615	103.52615			0.00	0	0
I2029	On	07/02/2019	Bond Future			105.61754	105.61754	105.60532	105.60532			0.00	0	0
Total I2029 Future												0.00	0	1,370
Total For I2029												0.00	0	1,370
I2033	On	03/05/2018	Bond Future			104.73782	104.73782	104.72483	104.72483			634,187,500.10	6,055	0
I2033	On	02/08/2018	Bond Future			106.64769	106.64769	106.63512	106.63512			0.00	0	6,151
I2033	On	01/11/2018	Bond Future			107.48126	107.48126	107.47003	107.47003			0.00	0	0
I2033	On	07/02/2019	Bond Future			109.64123	109.64123	109.62844	109.62844			0.00	0	0
Total I2033 Future												634,187,500.10	6,055	6,151
I2033	On	03/05/2018	Bond Future	107.69	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033	On	03/05/2018	Bond Future	107.69	Put			2,965.17000	2.96517	2,952,180		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Put			2,975.17000	2.97517	2,962,180		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Put			2,985.17000	2.98517	2,972,180		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Put			3,304.88000	3.30488	3,292,310		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.92	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.92	Put			3,284.88000	3.28488	3,272,310		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.93	Put			3,294.88000	3.29488	3,282,310		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												634,187,500.10	6,055	6,151
I2038	On	03/05/2018	Bond Future			128.02119	128.02119	128.00521	128.00521			747,259,686.03	5,837	0
I2038	On	02/08/2018	Bond Future			128.80390	128.80390	128.78832	128.78832			0.00	0	9,180
I2038	On	01/11/2018	Bond Future			131.16469	131.16469	131.15067	131.15067			0.00	0	0
I2038	On	07/02/2019	Bond Future			132.21017	132.21017	132.19431	132.19431			0.00	0	0
Total I2038 Future												747,259,686.03	5,837	9,180
I2038	On	03/05/2018	Bond Future	132.29	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Put			4,284.79000	4.28479	4,268,810		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Put			4,264.79000	4.26479	4,248,810		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Put			4,274.79000	4.27479	4,258,810		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Put			5,741.68000	5.74168	5,726,100		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Put			5,751.68000	5.75168	5,736,100		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Put			5,761.68000	5.76168	5,746,100		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												747,259,686.03	5,837	9,180
I2046	On	03/05/2018	Bond Future			120.88782	120.88782	120.87237	120.87237			152,076,877.56	1,258	0
I2046	On	02/08/2018	Bond Future			123.09213	123.09213	123.07710	123.07710			0.00	0	10,917
I2046	On	01/11/2018	Bond Future			123.69904	123.69904	123.68561	123.68561			0.00	0	0
I2046	On	07/02/2019	Bond Future			126.18482	126.18482	126.16961	126.16961			0.00	0	0
Total I2046 Future												152,076,877.56	1,258	10,917
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			7,067.63000	7.06763	7,052,180		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046	On	03/05/2018	Bond Future	127.95	Put			7,077.63000	7.07763	7,062,180		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			7,057.63000	7.05763	7,042,180		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.78	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.78	Put			5,702.90000	5.70290	5,687,870		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Put			5,712.90000	5.71290	5,697,870		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.77	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.77	Put			5,692.90000	5.69290	5,677,870		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												152,076,877.56	1,258	10,917
I2050	On	03/05/2018	Bond Future			128.74269	128.74269	128.72625	128.72625			913,171,900.17	7,093	0
I2050	On	02/08/2018	Bond Future			129.36909	129.36909	129.34613	129.34613			0.00	0	9,775
I2050	On	01/11/2018	Bond Future			131.74020	131.74020	131.71906	131.71906			0.00	0	0
I2050	On	07/02/2019	Bond Future			132.61578	132.61578	132.59248	132.59248			0.00	0	0
Total I2050 Future												913,171,900.17	7,093	9,775
I2050	On	03/05/2018	Bond Future	135.62	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Put			6,893.75000	6.89375	6,877,310		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Put			6,903.75000	6.90375	6,887,310		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Put			6,883.75000	6.88375	6,867,310		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			8,183.87000	8.18387	8,160,910		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			8,193.87000	8.19387	8,170,910		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			8,173.87000	8.17387	8,150,910		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												913,171,900.17	7,093	9,775
R186	On	03/05/2018	Bond Future			8.27000	117.51699	8.31056	117.24930		6.28	6,601,869,464.22	56,178	0
R186	On	02/08/2018	Bond Future			8.32465	114.25770	8.35643	114.05334		7.00	130,368,035.70	1,141	126,990
R186	On	01/11/2018	Bond Future			8.36717	116.33124	8.40028	116.12381		7.05	0.00	0	0
R186	On	07/02/2019	Bond Future			8.41404	113.32139	8.44884	113.10962		7.45	0.00	0	0
Total R186 Future												6,732,237,499.92	57,319	126,990
R186	On	03/05/2018	Bond Future	8.35	Put			61.23000	0.06123	0,000	6.47	0.00	0	0
R186	On	03/05/2018	Bond Future	8.50	Put			0.13000	0.00013	0,000	6.66	0.00	0	0
R186	On	03/05/2018	Bond Future	8.25	Call			30.94000	0.03094	0,000	6.34	0.00	0	0
R186	On	03/05/2018	Bond Future	8.25	Put			430.94000	0.43094	132,310	6.34	0.00	0	0
R186	On	03/05/2018	Bond Future	7.85	Put			3,089.09000	3.08909	2,821,400	5.93	0.00	0	0

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R186	On	03/05/2018	Bond Future	7.85	Call			0.00000	0.00000	0,000	5.93	0.00	0	0
R186	On	03/05/2018	Bond Future	8.35	Call			320.74000	0.32074	527,200	6.47	0.00	0	0
R186	On	03/05/2018	Bond Future	8.00	Call			0.00000	0.00000	0,000	6.08	0.00	0	0
R186	On	03/05/2018	Bond Future	8.45	Put			1.63000	0.00163	0,000	6.60	0.00	0	0
R186	On	03/05/2018	Bond Future	8.45	Call			915.63000	0.91563	1,181,690	6.60	0.00	0	0
R186	On	03/05/2018	Bond Future	8.70	Call			2,528.56000	2.52856	2,796,250	6.91	0.00	0	0
R186	On	03/05/2018	Bond Future	8.70	Put			0.00000	0.00000	0,000	6.91	0.00	0	0
R186	On	03/05/2018	Bond Future	8.50	Call			1,239.51000	1.23951	1,507,070	6.66	0.00	0	0
R186	On	03/05/2018	Bond Future	9.19	Call			5,605.43000	5.60543	5,873,120	7.54	0.00	0	0
R186	On	03/05/2018	Bond Future	8.85	Call			3,482.65000	3.48265	3,750,340	7.10	0.00	0	0
R186	On	03/05/2018	Bond Future	8.85	Put			0.00000	0.00000	0,000	7.10	0.00	0	0
R186	On	03/05/2018	Bond Future	8.40	Put			12.61000	0.01261	0,000	6.54	0.00	0	0
R186	On	03/05/2018	Bond Future	8.40	Call			599.99000	0.59999	855,070	6.54	0.00	0	0
R186	On	03/05/2018	Bond Future	8.00	Put			2,071.02000	2.07102	1,803,330	6.08	0.00	0	0
R186	On	03/05/2018	Bond Future	9.75	Put			0.00000	0.00000	0,000	7.55	0.00	0	0
R186	On	03/05/2018	Bond Future	8.69	Put			0.00000	0.00000	0,000	6.90	0.00	0	0
R186	On	03/05/2018	Bond Future	8.69	Call			2,464.57000	2.46457	2,732,260	6.90	0.00	0	0
R186	On	03/05/2018	Bond Future	9.72	Call			8,807.38000	8.80738	9,075,070	7.55	0.00	0	0
R186	On	03/05/2018	Bond Future	9.72	Put			0.00000	0.00000	0,000	7.55	0.00	0	0
R186	On	03/05/2018	Bond Future	9.19	Put			0.00000	0.00000	0,000	7.54	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			0.00000	0.00000	0,000	7.18	0.00	0	0
R186	On	03/05/2018	Bond Future	9.30	Put			0.00000	0.00000	0,000	7.55	0.00	0	0
R186	On	03/05/2018	Bond Future	9.30	Call			6,280.57000	6.28057	6,548,260	7.55	0.00	0	0
R186	On	03/05/2018	Bond Future	10.14	Call			11,255.47000	11.25547	11,523,160	7.55	0.00	0	0
R186	On	03/05/2018	Bond Future	10.14	Put			0.00000	0.00000	0,000	7.55	0.00	0	0
R186	On	03/05/2018	Bond Future	9.75	Call			8,984.82000	8.98482	9,252,510	7.55	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			3,924.18000	3.92418	4,191,870	7.19	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			0.00000	0.00000	0,000	7.19	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			3,987.07000	3.98707	4,254,760	7.20	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			0.00000	0.00000	0,000	7.20	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			3,861.25000	3.86125	4,128,940	7.18	0.00	0	0
R186	On	02/08/2018	Bond Future	7.50	Put			5,785.21000	5.78521	5,592,370	6.37	0.00	0	0
R186	On	02/08/2018	Bond Future	7.50	Call			104.34000	0.10434	115,860	6.37	0.00	0	3,020
R186	On	02/08/2018	Bond Future	8.46	Call			2,008.21000	2.00821	2,117,950	7.27	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Put			1,345.53000	1.34553	1,250,910	7.27	0.00	0	0
R186	On	02/08/2018	Bond Future	8.50	Call			2,162.21000	2.16221	2,276,820	7.31	0.00	0	0
R186	On	02/08/2018	Bond Future	8.50	Put			1,244.97000	1.24497	1,155,220	7.31	0.00	0	2,500
R186	On	02/08/2018	Bond Future	8.25	Put			1,981.99000	1.98199	1,860,780	7.05	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Call			1,295.67000	1.29567	1,378,820	7.05	0.00	0	3,020
R186	On	02/08/2018	Bond Future	8.47	Call			2,046.31000	2.04631	2,157,270	7.28	0.00	0	0
R186	On	02/08/2018	Bond Future	8.47	Put			1,319.92000	1.31992	1,226,520	7.28	0.00	0	0

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	02/08/2018	Bond Future	8.48	Call			2,084.52000	2.08452	2,196,710	7.29	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Put			1,294.47000	1.29447	1,202,300	7.29	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Call			5,379.43000	5.37943	5,535,320	7.80	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Put			872.88000	0.87288	821,340	7.80	0.00	0	5,000
R186	On	01/11/2018	Bond Future	7.96	Put			3,932.21000	3.93221	3,786,820	6.82	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Call			2,836.09000	2.83609	2,948,970	7.27	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Put			1,966.25000	1.96625	1,871,700	7.27	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Call			2,762.85000	2.76285	2,874,040	7.25	0.00	0	0
R186	On	01/11/2018	Bond Future	7.96	Call			1,132.57000	1.13257	1,194,610	6.82	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.46	Put			2,175.03000	2.17503	2,073,650	7.20	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Put			2,016.98000	2.01698	1,920,740	7.25	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Call			2,547.90000	2.54790	2,653,950	7.20	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.53	Call			2,799.36000	2.79936	2,911,390	7.26	0.00	0	0
R186	On	01/11/2018	Bond Future	8.53	Put			1,991.48000	1.99148	1,896,080	7.26	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			2,298.92000	2.29892	2,387,590	7.40	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			3,701.07000	3.70107	3,577,970	7.40	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			2,243.31000	2.24331	2,330,580	7.39	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			3,769.08000	3.76908	3,644,580	7.39	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Call			2,270.83000	2.27083	2,358,790	7.39	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			3,734.77000	3.73477	3,610,960	7.39	0.00	0	0
Total R186 Option												0.00	0	23,540
Total For R186											6,732,237,499.92	57,319	150,530	
R197	On	03/05/2018	Bond Future			305.67769	305.67769	305.64381	305.64381			427,948,766.00	1,400	0
R197	On	02/08/2018	Bond Future			304.09337	304.09337	304.05455	304.05455			0.00	0	2,350
R197	On	01/11/2018	Bond Future			309.66696	309.66696	309.63225	309.63225			0.00	0	0
R197	On	07/02/2019	Bond Future			308.53122	308.53122	308.49185	308.49185			0.00	0	0
Total R197 Future												427,948,766.00	1,400	2,350
R197	On	03/05/2018	Bond Future	304.44	Call			1,203.81000	1.20381	1,237,690		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Call			1,193.81000	1.19381	1,227,690		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Call			1,183.81000	1.18381	1,217,690		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Put			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197											427,948,766.00	1,400	2,350	
R202	On	03/05/2018	Bond Future			242.27886	242.27886	242.24906	242.24906		3.97	1,727,205,992.94	7,129	0
R202	On	02/08/2018	Bond Future			242.89449	242.89449	242.86246	242.86246			0.00	0	22,199
R202	On	01/11/2018	Bond Future			247.34659	247.34659	247.31784	247.31784			0.00	0	0
R202	On	07/02/2019	Bond Future			248.40894	248.40894	248.37620	248.37620			0.00	0	0
Total R202 Future												1,727,205,992.94	7,129	22,199

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/05/2018	Bond Future	247.47	Call			0.00000	0.00000	0,000	4.68	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			5,220.94000	5.22094	5,191,140	4.68	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Call			0.00000	0.00000	0,000	4.68	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			5,230.94000	5.23094	5,201,140	4.68	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Call			0.00000	0.00000	0,000	4.68	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			5,240.94000	5.24094	5,211,140	4.68	0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												1,727,205,992.94	7,129	22,199
R2023	On	03/05/2018	Bond Future			7.70000	101.63394	7.73535	101.49387		4.03	3,058,266,888.54	30,091	0
R2023	On	02/08/2018	Bond Future			7.73034	103.43562	7.76247	103.31398		4.01	0.00	0	34,952
R2023	On	01/11/2018	Bond Future			7.75867	101.38594	7.79286	101.26261		4.02	0.00	0	0
R2023	On	07/02/2019	Bond Future			7.79076	103.38735	7.82772	103.26139		3.94	0.00	0	0
Total R2023 Future												3,058,266,888.54	30,091	34,952
R2023	On	03/05/2018	Bond Future	8.28	Call			2,128.22000	2.12822	2,268,290	4.52	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			0.00000	0.00000	0,000	4.52	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			2,166.77000	2.16677	2,306,840	4.53	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			0.00000	0.00000	0,000	4.53	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			2,089.65000	2.08965	2,229,720	4.51	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			0.00000	0.00000	0,000	4.51	0.00	0	0
R2023	On	03/05/2018	Bond Future	9.19	Call			5,561.87000	5.56187	5,701,940	4.74	0.00	0	0
R2023	On	03/05/2018	Bond Future	9.19	Put			0.00000	0.00000	0,000	4.74	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.39	Put			0.01000	0.00001	0,010	4.53	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.40	Call			9,396.59000	9.39659	9,518,220	4.53	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.40	Put			0.01000	0.00001	0,000	4.53	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.41	Call			9,430.10000	9.43010	9,551,730	4.53	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.41	Put			0.01000	0.00001	0,000	4.53	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.39	Call			9,363.06000	9.36306	9,484,700	4.53	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Put			0.98000	0.00098	0,830	4.55	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Call			9,425.52000	9.42552	9,548,690	4.55	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Put			1.06000	0.00106	0,900	4.55	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Call			9,457.39000	9.45739	9,580,560	4.55	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Put			1.02000	0.00102	0,860	4.55	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Call			9,489.25000	9.48925	9,612,430	4.55	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Put			16.48000	0.01648	14,890	4.55	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Call			8,843.62000	8.84362	8,967,920	4.55	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Put			17.27000	0.01727	15,610	4.55	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Call			8,873.61000	8.87361	8,997,950	4.55	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Put			16.87000	0.01687	15,250	4.55	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			8,903.60000	8.90360	9,027,970	4.55	0.00	0	0
Total R2023 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 R2023									3,058,266,888.54	30,091	34,952
R2030 On 03/05/2018 Bond Future			8.67000	97.24977	8.70560	96.99980		8.44	2,393,025,090.39	24,607	0
R2030 On 02/08/2018 Bond Future			8.73608	94.88022	8.75731	94.73383		9.42	1,328,323.08	14	41,020
R2030 On 01/11/2018 Bond Future			8.78101	96.60199	8.80290	96.45349		9.59	0.00	0	0
R2030 On 07/02/2019 Bond Future			8.83072	94.49930	8.85350	94.34761		10.19	0.00	0	0
Total R2030 Future									2,394,353,413.47	24,621	41,020
R2030 On 03/05/2018 Bond Future	9.50	Call			5,354.11000	5.35411	5,604,080	9.97	0.00	0	0
R2030 On 03/05/2018 Bond Future	9.50	Put			0.00000	0.00000	0,000	9.97	0.00	0	0
R2030 On 03/05/2018 Bond Future	9.51	Call			5,418.86000	5.41886	5,668,830	9.99	0.00	0	0
R2030 On 03/05/2018 Bond Future	9.51	Put			0.00000	0.00000	0,000	9.99	0.00	0	0
R2030 On 03/05/2018 Bond Future	9.49	Call			5,289.29000	5.28929	5,539,260	9.96	0.00	0	0
R2030 On 03/05/2018 Bond Future	9.49	Put			0.00000	0.00000	0,000	9.96	0.00	0	0
R2030 On 02/08/2018 Bond Future	8.51	Call			1,051.68000	1.05168	1,095,940	9.31	0.00	0	7,850
R2030 On 02/08/2018 Bond Future	8.91	Put			1,385.53000	1.38553	1,317,760	9.86	0.00	0	0
R2030 On 02/08/2018 Bond Future	8.91	Call			2,429.45000	2.42945	2,508,070	9.86	0.00	0	7,850
R2030 On 02/08/2018 Bond Future	9.50	Call			5,350.61000	5.35061	5,468,700	10.70	0.00	0	0
R2030 On 02/08/2018 Bond Future	9.47	Call			5,186.19000	5.18619	5,302,810	10.66	0.00	0	0
R2030 On 02/08/2018 Bond Future	9.47	Put			444.08000	0.44408	414,310	10.66	0.00	0	0
R2030 On 02/08/2018 Bond Future	9.45	Call			5,077.22000	5.07722	5,192,830	10.63	0.00	0	0
R2030 On 02/08/2018 Bond Future	9.50	Put			416.01000	0.41601	387,710	10.70	0.00	0	7,850
R2030 On 02/08/2018 Bond Future	9.45	Put			463.74000	0.46374	432,960	10.63	0.00	0	0
R2030 On 02/08/2018 Bond Future	8.51	Put			2,776.01000	2.77601	2,673,880	9.31	0.00	0	0
R2030 On 02/08/2018 Bond Future	9.46	Call			5,131.63000	5.13163	5,247,750	10.64	0.00	0	0
R2030 On 02/08/2018 Bond Future	9.46	Put			453.81000	0.45381	423,540	10.64	0.00	0	0
R2030 On 01/11/2018 Bond Future	8.60	Put			3,358.84000	3.35884	3,267,710	9.50	0.00	0	0
R2030 On 01/11/2018 Bond Future	8.58	Call			1,910.10000	1.91010	1,966,260	9.48	0.00	0	0
R2030 On 01/11/2018 Bond Future	8.58	Put			3,436.95000	3.43695	3,344,610	9.48	0.00	0	0
R2030 On 01/11/2018 Bond Future	8.59	Call			1,940.22000	1.94022	1,996,990	9.49	0.00	0	0
R2030 On 01/11/2018 Bond Future	8.59	Put			3,397.86000	3.39786	3,306,130	9.49	0.00	0	0
R2030 On 01/11/2018 Bond Future	8.60	Call			1,970.34000	1.97034	2,027,710	9.50	0.00	0	0
R2030 On 07/02/2019 Bond Future	8.62	Call			2,641.70000	2.64170	2,703,630	10.12	0.00	0	0
R2030 On 07/02/2019 Bond Future	8.62	Put			4,212.06000	4.21206	4,122,300	10.12	0.00	0	0
R2030 On 07/02/2019 Bond Future	8.63	Call			2,672.21000	2.67221	2,734,630	10.13	0.00	0	0
R2030 On 07/02/2019 Bond Future	8.63	Put			4,174.61000	4.17461	4,085,340	10.13	0.00	0	0
R2030 On 07/02/2019 Bond Future	8.64	Call			2,703.25000	2.70325	2,766,140	10.14	0.00	0	0
R2030 On 07/02/2019 Bond Future	8.64	Put			4,137.74000	4.13774	4,048,940	10.14	0.00	0	0
Total R2030 Option									0.00	0	23,550
Total For R2030									2,394,353,413.47	24,621	64,570
R2032 On 03/05/2018 Bond Future			8.84500	96.13560	8.88557	95.82602		9.53	2,590,854,420.00	26,950	0
R2032 On 02/08/2018 Bond Future			8.91431	97.70339	8.93546	97.54447		10.21	0.00	0	30,302

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	01/11/2018	Bond Future			8.96371	95.32104	8.98548	95.15984		10.80	0.00	0	0
R2032	On	07/02/2019	Bond Future			9.01776	97.20262	9.04036	97.03793		11.00	0.00	0	0
Total R2032 Future												2,590,854,420.00	26,950	30,302
R2032	On	03/05/2018	Bond Future	9.71	Call			5,995.16000	5.99516	6,304,740	11.27	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			0.00000	0.00000	0,000	11.27	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			6,064.55000	6.06455	6,374,130	11.29	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			0.00000	0.00000	0,000	11.29	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Call			5,925.70000	5.92570	6,235,280	11.25	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			0.00000	0.00000	0,000	11.25	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Call			5,785.02000	5.78502	5,911,680	11.54	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Put			490.49000	0.49049	458,230	11.54	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Call			5,843.96000	5.84396	5,971,140	11.55	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Put			480.27000	0.48027	448,530	11.55	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Call			5,726.08000	5.72608	5,852,210	11.52	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Put			500.79000	0.50079	468,000	11.52	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Call			2,151.01000	2.15101	2,212,180	10.76	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Put			3,839.39000	3.83939	3,739,360	10.76	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Call			2,183.39000	2.18339	2,245,210	10.77	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Put			3,796.00000	3.79600	3,696,620	10.77	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Call			2,118.64000	2.11864	2,179,170	10.75	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Put			3,882.87000	3.88287	3,782,200	10.75	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Call			2,950.40000	2.95040	3,018,030	10.91	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			4,648.11000	4.64811	4,551,050	10.91	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			2,984.09000	2.98409	3,052,230	10.92	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Put			4,607.22000	4.60722	4,510,670	10.92	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Call			2,916.59000	2.91659	2,983,700	10.90	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			4,688.96000	4.68896	4,591,380	10.90	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												2,590,854,420.00	26,950	30,302
R2035	On	03/05/2018	Bond Future			8.97500	100.78171	9.01556	100.43609		10.39	1,488,848,201.83	14,773	0
R2035	On	02/08/2018	Bond Future			9.03837	102.45793	9.06463	102.23720		11.14	4,200,775.13	41	65,685
R2035	On	01/11/2018	Bond Future			9.08862	99.82054	9.11564	99.59631		11.83	0.00	0	0
R2035	On	07/02/2019	Bond Future			9.14464	101.79095	9.17262	101.56209		12.06	0.00	0	0
Total R2035 Future												1,493,048,976.96	14,814	65,685
R2035	On	03/05/2018	Bond Future	8.75	Call			0.00000	0.00000	0,000	10.15	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.25	Call			1,963.16000	1.96316	2,308,730	11.12	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.25	Put			0.05000	0.00005	0,000	11.12	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Put			0.00000	0.00000	0,000	12.47	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Call			7,186.95000	7.18695	7,532,570	12.47	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Put			0.00000	0.00000	0,000	12.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	03/05/2018	Bond Future	9.89	Call			7,034.94000	7.03494	7,380,560	12.45	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Put			0.00000	0.00000	0,000	12.45	0.00	0	0
R2035	On	03/05/2018	Bond Future	8.75	Put			2,295.79000	2.29579	1,950,170	10.15	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Call			7,110.99000	7.11099	7,456,610	12.47	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Call			4,154.65000	4.15465	4,297,900	12.00	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Put			1,238.23000	1.23823	1,160,750	12.00	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Call			4,211.91000	4.21191	4,356,200	12.02	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Put			1,215.29000	1.21529	1,138,850	12.02	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Call			4,269.45000	4.26945	4,414,760	12.04	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Put			1,192.73000	1.19273	1,117,310	12.04	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Call			2,650.17000	2.65017	2,742,470	11.77	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Put			4,121.36000	4.12136	3,989,430	11.77	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Call			2,574.81000	2.57481	2,665,340	11.75	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Put			4,215.58000	4.21558	4,081,880	11.75	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Call			2,612.20000	2.61220	2,703,620	11.76	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Put			4,168.13000	4.16813	4,035,320	11.76	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			5,153.88000	5.15388	5,024,190	12.04	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			3,484.88000	3.48488	3,582,650	12.02	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Put			5,243.96000	5.24396	5,112,870	12.02	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			3,523.63000	3.52363	3,622,110	12.03	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Put			5,198.93000	5.19893	5,068,550	12.03	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			3,562.25000	3.56225	3,661,420	12.04	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												1,493,048,976.96	14,814	65,685
R2037	On	03/05/2018	Bond Future			9.06000	97.24866	9.10060	96.90051		10.96	2,297,888,587.14	23,629	0
R2037	On	02/08/2018	Bond Future			9.12744	94.60490	9.15374	94.38237		12.28	306,519,876.00	3,240	51,147
R2037	On	01/11/2018	Bond Future			9.17434	96.32168	9.20136	96.09557		12.50	0.00	0	0
R2037	On	07/02/2019	Bond Future			9.22606	93.96277	9.25398	93.73206		13.33	0.00	0	0
Total R2037 Future												2,604,408,463.14	26,869	51,147
R2037	On	03/05/2018	Bond Future	9.98	Call			7,085.85000	7.08585	7,434,000	13.10	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			0.00000	0.00000	0,000	13.10	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			7,161.66000	7.16166	7,509,810	13.12	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Put			0.00000	0.00000	0,000	13.12	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			7,009.93000	7.00993	7,358,080	13.07	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			0.00000	0.00000	0,000	13.07	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Call			7,045.32000	7.04532	7,228,060	14.05	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Put			518.49000	0.51849	478,700	14.05	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Call			6,915.01000	6.91501	7,096,470	14.01	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Put			539.68000	0.53968	498,610	14.01	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Call			6,980.12000	6.98012	7,162,220	14.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	02/08/2018	Bond Future	9.96	Put			528.99000	0.52899	488,560	14.03	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Call			2,721.21000	2.72121	2,814,920	12.42	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Put			4,169.25000	4.16925	4,036,850	12.42	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Call			2,644.60000	2.64460	2,736,530	12.40	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Put			4,263.84000	4.26384	4,129,660	12.40	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Call			2,682.62000	2.68262	2,775,440	12.41	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Put			4,216.20000	4.21620	4,082,910	12.41	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put			5,251.79000	5.25179	5,121,480	13.29	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Call			3,670.09000	3.67009	3,771,190	13.30	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Put			5,206.34000	5.20634	5,076,730	13.30	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Call			3,592.02000	3.59202	3,691,720	13.27	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Put			5,297.57000	5.29757	5,166,560	13.27	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Call			3,630.95000	3.63095	3,731,350	13.29	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												2,604,408,463.14	26,869	51,147
R204	On	03/05/2018	Bond Future			6.75500	103.76552	6.72317	103.78475		0.33	1,013,374,068.32	9,766	0
R204	On	02/08/2018	Bond Future			6.32911	101.60393	6.31573	101.60888		0.24	0.00	0	10,121
Total R204 Future												1,013,374,068.32	9,766	10,121
R204	On	03/05/2018	Bond Future	7.08	Call			215.19000	0.21519	195,960	0.37	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			0.00000	0.00000	0,000	0.37	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			221.21000	0.22121	201,980	0.38	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			0.00000	0.00000	0,000	0.38	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			227.23000	0.22723	208,000	0.38	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			0.00000	0.00000	0,000	0.38	0.00	0	0
R204	On	02/08/2018	Bond Future	8.98	Call			976.02000	0.97602	971,070	0.32	0.00	0	0
R204	On	02/08/2018	Bond Future	8.98	Put			0.00000	0.00000	0,000	0.32	0.00	0	0
R204	On	02/08/2018	Bond Future	8.99	Call			979.65000	0.97965	974,700	0.32	0.00	0	0
R204	On	02/08/2018	Bond Future	8.99	Put			0.00000	0.00000	0,000	0.32	0.00	0	0
R204	On	02/08/2018	Bond Future	8.97	Call			972.40000	0.97240	967,450	0.32	0.00	0	0
R204	On	02/08/2018	Bond Future	8.97	Put			0.00000	0.00000	0,000	0.32	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												1,013,374,068.32	9,766	10,121
R2040	On	03/05/2018	Bond Future			9.12500	101.21378	9.16060	100.88366		11.57	1,701,909,710.70	16,815	0
R2040	On	02/08/2018	Bond Future			9.19218	98.38013	9.21332	98.18660		12.97	389,585,314.80	3,960	23,766
R2040	On	01/11/2018	Bond Future			9.23892	100.16538	9.26061	99.96887		13.20	0.00	0	0
R2040	On	07/02/2019	Bond Future			9.29041	97.63181	9.31281	97.43126		14.09	0.00	0	0
Total R2040 Future												2,091,495,025.50	20,775	23,766
R2040	On	03/05/2018	Bond Future	8.50	Call			0.00000	0.00000	0,000	10.67	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put			0.00000	0.00000	0,000	13.87	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.00	Put			0.00000	0.00000	0,000	13.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	03/05/2018	Bond Future	10.00	Call			7,299.80000	7.29980	7,629,920	13.87	0.00	0	0
R2040	On	03/05/2018	Bond Future	9.00	Put			1,504.77000	1.50477	1,173,180	11.57	0.00	0	0
R2040	On	03/05/2018	Bond Future	9.00	Call			1.47000	0.00147	0,000	11.57	0.00	0	0
R2040	On	03/05/2018	Bond Future	8.50	Put			6,423.40000	6.42340	6,093,280	10.67	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call			7,868.89000	7.86889	8,199,010	13.87	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			0.00000	0.00000	0,000	13.87	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			7,949.72000	7.94972	8,279,840	13.87	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			0.00000	0.00000	0,000	13.87	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			7,787.95000	7.78795	8,118,070	13.87	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Call			7,612.67000	7.61267	7,769,040	14.75	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Put			578.76000	0.57876	541,600	14.75	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Call			7,682.46000	7.68246	7,839,400	14.77	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Put			567.51000	0.56751	530,920	14.77	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Call			7,752.36000	7.75236	7,909,850	14.78	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Put			556.48000	0.55648	520,440	14.78	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Put			4,687.78000	4.68778	4,569,330	13.17	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.08	Call			2,980.65000	2.98065	3,059,470	13.18	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.08	Put			4,636.28000	4.63628	4,518,590	13.18	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Call			3,022.14000	3.02214	3,101,720	13.19	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Put			4,584.95000	4.58495	4,468,020	13.19	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Call			2,939.18000	2.93918	3,017,240	13.17	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Call			3,947.67000	3.94767	4,032,840	13.99	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Put			5,787.62000	5.78762	5,672,240	13.99	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Call			3,989.76000	3.98976	4,075,540	14.00	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			5,737.70000	5.73770	5,622,930	14.00	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call			4,032.41000	4.03241	4,118,790	14.01	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Put			5,688.48000	5.68848	5,574,310	14.01	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												2,091,495,025.50	20,775	23,766
R2044	On	03/05/2018	Bond Future			9.16000	98.29092	9.19558	97.95389		12.27	1,067,635,973.04	10,862	0
R2044	On	02/08/2018	Bond Future			9.22544	95.52694	9.24654	95.32948		13.76	119,408,675.00	1,250	32,701
R2044	On	01/11/2018	Bond Future			9.27060	97.26042	9.29223	97.05990		14.02	0.00	0	0
R2044	On	07/02/2019	Bond Future			9.32026	94.79478	9.34258	94.59008		14.98	0.00	0	0
Total R2044 Future												1,187,044,648.04	12,112	32,701
R2044	On	03/05/2018	Bond Future	10.10	Call			7,943.46000	7.94346	8,280,490	14.69	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Put			0.00000	0.00000	0,000	14.69	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Call			8,025.00000	8.02500	8,362,030	14.69	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Put			0.00000	0.00000	0,000	14.69	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Call			7,861.80000	7.86180	8,198,830	14.67	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Put			0.00000	0.00000	0,000	14.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	02/08/2018	Bond Future	10.06	Call			7,740.32000	7.74032	7,898,810	15.70	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Put			619.35000	0.61935	580,380	15.70	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Call			7,810.48000	7.81048	7,969,540	15.72	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Put			607.61000	0.60761	569,210	15.72	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Call			7,670.26000	7.67026	7,828,170	15.68	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Put			631.31000	0.63131	591,760	15.68	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Call			3,135.49000	3.13549	3,217,500	13.93	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Put			4,656.79000	4.65679	4,538,280	13.93	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Call			3,178.90000	3.17890	3,261,690	13.95	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Put			4,605.26000	4.60526	4,487,530	13.95	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Call			3,092.65000	3.09265	3,173,890	13.92	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Put			4,709.05000	4.70905	4,589,770	13.92	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Put			5,877.68000	5.87768	5,761,470	14.93	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Call			4,225.39000	4.22539	4,314,490	14.94	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Put			5,827.50000	5.82750	5,711,900	14.94	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Call			4,269.31000	4.26931	4,359,010	14.95	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Put			5,777.36000	5.77736	5,662,360	14.95	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Call			4,181.36000	4.18136	4,269,850	14.93	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												1,187,044,648.04	12,112	32,701
R2048	On	03/05/2018	Bond Future			9.14500	97.59881	9.17551	97.29991		12.80	2,030,836,038.48	20,808	0
R2048	On	02/08/2018	Bond Future			9.20470	99.19858	9.22057	99.04479		13.75	23,212,467.72	234	100,451
R2048	On	01/11/2018	Bond Future			9.25077	96.56525	9.26702	96.40926		14.65	0.00	0	0
R2048	On	07/02/2019	Bond Future			9.30176	98.47143	9.31853	98.31218		14.97	0.00	0	0
Total R2048 Future												2,054,048,506.20	21,042	100,451
R2048	On	03/05/2018	Bond Future	10.06	Call			8,008.25000	8.00825	8,307,150	15.32	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Put			0.00000	0.00000	0,000	15.32	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Call			8,092.01000	8.09201	8,390,910	15.32	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Put			0.00000	0.00000	0,000	15.32	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Call			7,924.35000	7.92435	8,223,250	15.32	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Put			0.00000	0.00000	0,000	15.32	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.99	Put			4,010.15000	4.01015	3,901,680	13.57	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.97	Call			1,655.79000	1.65579	1,699,500	13.53	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.97	Put			4,135.00000	4.13500	4,024,920	13.53	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.98	Call			1,694.18000	1.69418	1,738,690	13.55	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.98	Put			4,072.33000	4.07233	3,963,050	13.55	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.99	Call			1,732.89000	1.73289	1,778,210	13.57	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Put			5,276.62000	5.27662	5,177,300	14.56	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Call			2,872.53000	2.87253	2,928,010	14.53	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Put			5,392.52000	5.39252	5,292,010	14.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	01/11/2018	Bond Future	9.02	Call			2,914.66000	2.91466	2,970,730	14.55	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Put			5,334.46000	5.33446	5,234,540	14.55	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Call			2,956.84000	2.95684	3,013,510	14.56	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Call			3,994.13000	3.99413	4,056,940	14.79	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Put			6,501.67000	6.50167	6,405,230	14.79	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Call			4,038.14000	4.03814	4,101,440	14.80	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Put			6,446.56000	6.44656	6,350,610	14.80	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Call			3,950.34000	3.95034	4,012,680	14.78	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Put			6,557.17000	6.55717	6,460,260	14.78	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												2,054,048,506.20	21,042	100,451
R207	On	03/05/2018	Bond Future			7.17000	102.37321	7.20019	102.32592		1.04	1,506,831,277.99	14,719	0
R207	On	02/08/2018	Bond Future			7.16606	100.55893	7.19536	100.51952		1.01	0.00	0	20,771
R207	On	01/11/2018	Bond Future			7.11380	102.38381	7.14897	102.34424		0.92	0.00	0	0
R207	On	07/02/2019	Bond Future			7.01456	100.75949	7.06062	100.71892		0.82	0.00	0	0
Total R207 Future												1,506,831,277.99	14,719	20,771
R207	On	03/05/2018	Bond Future	7.57	Call			576.86000	0.57686	624,150	1.21	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Put			0.00000	0.00000	0,000	1.21	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Call			592.40000	0.59240	639,690	1.21	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Put			0.00000	0.00000	0,000	1.21	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Call			561.32000	0.56132	608,610	1.21	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Put			0.00000	0.00000	0,000	1.21	0.00	0	0
R207	On	02/08/2018	Bond Future	6.86	Call			43.81000	0.04381	50,310	0.94	0.00	0	0
R207	On	02/08/2018	Bond Future	6.86	Put			496.10000	0.49610	463,190	0.94	0.00	0	0
R207	On	02/08/2018	Bond Future	6.87	Call			46.57000	0.04657	53,370	0.95	0.00	0	0
R207	On	02/08/2018	Bond Future	6.87	Put			485.34000	0.48534	452,730	0.95	0.00	0	0
R207	On	02/08/2018	Bond Future	6.85	Call			41.17000	0.04117	47,370	0.94	0.00	0	0
R207	On	02/08/2018	Bond Future	6.85	Put			506.99000	0.50699	473,780	0.94	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Call			91.54000	0.09154	101,070	0.87	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Put			530.46000	0.53046	500,420	0.87	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Call			85.28000	0.08528	94,330	0.87	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Put			546.84000	0.54684	516,320	0.87	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Call			88.37000	0.08837	97,660	0.87	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Put			538.61000	0.53861	508,330	0.87	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Call			99.03000	0.09903	108,930	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Put			576.86000	0.57686	546,190	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Call			101.76000	0.10176	111,850	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Put			570.72000	0.57072	540,240	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Call			96.62000	0.09662	106,350	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Put			583.32000	0.58332	552,480	0.78	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R207 Option									0.00	0	0
Total For R207									1,506,831,277.99	14,719	20,771
R208 On 03/05/2018 Bond Future			7.37000	99.10002	7.40524	99.01049		2.18	2,105,280,824.88	21,244	0
R208 On 02/08/2018 Bond Future			7.39635	100.83765	7.41837	100.78605		2.04	0.00	0	30,909
R208 On 01/11/2018 Bond Future			7.40170	99.26778	7.42596	99.21580		2.04	0.00	0	0
R208 On 07/02/2019 Bond Future			7.40275	101.22734	7.43045	101.17409		1.93	0.00	0	0
Total R208 Future									2,105,280,824.88	21,244	30,909
R208 On 03/05/2018 Bond Future	7.79	Call			970.93000	0.97093	1,060,460	2.46	0.00	0	0
R208 On 03/05/2018 Bond Future	7.79	Put			0.00000	0.00000	0,000	2.46	0.00	0	0
R208 On 03/05/2018 Bond Future	7.77	Call			920.76000	0.92076	1,010,290	2.45	0.00	0	0
R208 On 03/05/2018 Bond Future	7.77	Put			0.00000	0.00000	0,000	2.45	0.00	0	0
R208 On 03/05/2018 Bond Future	7.78	Call			945.85000	0.94585	1,035,380	2.46	0.00	0	0
R208 On 03/05/2018 Bond Future	7.78	Put			0.00000	0.00000	0,000	2.46	0.00	0	0
R208 On 02/08/2018 Bond Future	7.14	Put			807.82000	0.80782	768,130	1.96	0.00	0	0
R208 On 02/08/2018 Bond Future	7.12	Call			139.78000	0.13978	150,900	1.95	0.00	0	0
R208 On 02/08/2018 Bond Future	7.12	Put			841.85000	0.84185	801,370	1.95	0.00	0	0
R208 On 02/08/2018 Bond Future	7.13	Call			146.29000	0.14629	157,800	1.96	0.00	0	0
R208 On 02/08/2018 Bond Future	7.13	Put			824.73000	0.82473	784,640	1.96	0.00	0	0
R208 On 02/08/2018 Bond Future	7.14	Call			153.00000	0.15300	164,910	1.96	0.00	0	0
R208 On 01/11/2018 Bond Future	7.11	Call			279.73000	0.27973	295,080	1.97	0.00	0	0
R208 On 01/11/2018 Bond Future	7.11	Put			959.40000	0.95940	922,770	1.97	0.00	0	0
R208 On 01/11/2018 Bond Future	7.12	Call			287.24000	0.28724	302,880	1.98	0.00	0	0
R208 On 01/11/2018 Bond Future	7.12	Put			945.31000	0.94531	908,970	1.98	0.00	0	0
R208 On 01/11/2018 Bond Future	7.10	Call			272.10000	0.27210	287,160	1.97	0.00	0	0
R208 On 01/11/2018 Bond Future	7.10	Put			973.38000	0.97338	936,460	1.97	0.00	0	0
R208 On 07/02/2019 Bond Future	7.07	Put			1,064.95000	1.06495	1,029,030	1.86	0.00	0	0
R208 On 07/02/2019 Bond Future	7.08	Call			377.07000	0.37707	394,640	1.86	0.00	0	0
R208 On 07/02/2019 Bond Future	7.08	Put			1,053.39000	1.05339	1,017,710	1.86	0.00	0	0
R208 On 07/02/2019 Bond Future	7.06	Call			361.85000	0.36185	378,940	1.85	0.00	0	0
R208 On 07/02/2019 Bond Future	7.06	Put			1,076.94000	1.07694	1,040,780	1.85	0.00	0	0
R208 On 07/02/2019 Bond Future	7.07	Call			369.25000	0.36925	386,580	1.86	0.00	0	0
Total R208 Option									0.00	0	0
Total For R208									2,105,280,824.88	21,244	30,909
R209 On 03/05/2018 Bond Future			9.01000	76.33237	9.04552	76.07749		11.46	3,819,290,132.95	50,035	0
R209 On 02/08/2018 Bond Future			9.06545	77.62752	9.09161	77.44179		12.33	53,019,596.16	683	90,600
R209 On 01/11/2018 Bond Future			9.11077	75.88823	9.13761	75.69958		13.11	0.00	0	0
R209 On 07/02/2019 Bond Future			9.16004	77.38619	9.18773	77.19366		13.47	0.00	0	0
Total R209 Future									3,872,309,729.11	50,718	90,600
R209 On 03/05/2018 Bond Future	8.95	Put			702.29000	0.70229	433,410	11.58	0.00	0	0
R209 On 03/05/2018 Bond Future	8.95	Call			14.00000	0.01400	0,000	11.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2018	Bond Future	9.47	Call			2,950.64000	2.95064	3,205,520	12.79	0.00	0	0
R209	On	03/05/2018	Bond Future	9.47	Put			0.00000	0.00000	0,000	12.79	0.00	0	0
R209	On	03/05/2018	Bond Future	9.77	Call			4,934.12000	4.93412	5,189,000	13.48	0.00	0	0
R209	On	03/05/2018	Bond Future	9.77	Put			0.00000	0.00000	0,000	13.48	0.00	0	0
R209	On	03/05/2018	Bond Future	9.30	Put			0.01000	0.00001	0,000	12.39	0.00	0	0
R209	On	03/05/2018	Bond Future	9.30	Call			1,789.74000	1.78974	2,044,610	12.39	0.00	0	0
R209	On	03/05/2018	Bond Future	10.22	Call			7,760.71000	7.76071	8,015,590	13.78	0.00	0	0
R209	On	03/05/2018	Bond Future	10.22	Put			0.00000	0.00000	0,000	13.78	0.00	0	0
R209	On	03/05/2018	Bond Future	9.75	Put			0.00000	0.00000	0,000	13.44	0.00	0	0
R209	On	03/05/2018	Bond Future	9.75	Call			4,804.42000	4.80442	5,059,300	13.44	0.00	0	0
R209	On	03/05/2018	Bond Future	9.19	Put			2.83000	0.00283	0,000	12.13	0.00	0	0
R209	On	03/05/2018	Bond Future	9.19	Call			1,026.69000	1.02669	1,278,740	12.13	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Call			5,385.30000	5.38530	5,640,180	13.64	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			0.00000	0.00000	0,000	13.64	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Call			6,400.49000	6.40049	6,655,370	13.78	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Put			0.00000	0.00000	0,000	13.78	0.00	0	0
R209	On	03/05/2018	Bond Future	10.73	Call			10,762.41000	10.76241	11,017,290	13.78	0.00	0	0
R209	On	03/05/2018	Bond Future	10.73	Put			0.00000	0.00000	0,000	13.78	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Call			5,449.40000	5.44940	5,704,280	13.67	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			0.00000	0.00000	0,000	13.67	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			5,513.41000	5.51341	5,768,290	13.69	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			0.00000	0.00000	0,000	13.69	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Put			668.04000	0.66804	620,860	13.55	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Call			4,543.16000	4.54316	4,681,710	13.55	0.00	0	435
R209	On	02/08/2018	Bond Future	9.43	Call			3,389.68000	3.38968	3,509,620	13.12	0.00	0	0
R209	On	02/08/2018	Bond Future	9.43	Put			1,046.41000	1.04641	980,620	13.12	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.84	Call			11,055.18000	11.05518	11,237,400	14.18	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Put			112.17000	0.11217	100,800	14.18	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Put			1,573.31000	1.57331	1,486,140	12.72	0.00	0	500
R209	On	02/08/2018	Bond Future	8.83	Call			1,097.68000	1.09768	1,155,620	12.07	0.00	0	0
R209	On	02/08/2018	Bond Future	8.83	Put			2,985.57000	2.98557	2,857,780	12.07	0.00	0	500
R209	On	02/08/2018	Bond Future	10.39	Call			8,547.86000	8.54786	8,721,940	14.18	0.00	0	0
R209	On	02/08/2018	Bond Future	10.39	Put			115.49000	0.11549	103,840	14.18	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Call			8,603.91000	8.60391	8,778,270	14.18	0.00	0	0
R209	On	02/08/2018	Bond Future	8.46	Call			370.96000	0.37096	395,730	11.49	0.00	0	5,000
R209	On	02/08/2018	Bond Future	8.96	Put			2,421.42000	2.42142	2,307,470	12.27	0.00	0	0
R209	On	02/08/2018	Bond Future	8.96	Call			1,480.19000	1.48019	1,551,970	12.27	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.38	Call			8,491.82000	8.49182	8,665,620	14.18	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Put			118.90000	0.11890	106,970	14.18	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Call			2,405.54000	2.40554	2,504,100	12.72	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Put			28.11000	0.02811	24,600	14.18	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	10.21	Call			7,541.90000	7.54190	7,710,000	14.18	0.00	0	0
R209	On	02/08/2018	Bond Future	10.21	Put			191.92000	0.19192	174,290	14.18	0.00	0	435
R209	On	02/08/2018	Bond Future	8.49	Put			4,857.24000	4.85724	4,698,460	11.54	0.00	0	0
R209	On	02/08/2018	Bond Future	8.49	Call			411.23000	0.41123	438,180	11.54	0.00	0	500
R209	On	02/08/2018	Bond Future	8.46	Put			5,048.55000	5.04855	4,887,590	11.49	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			74,811.70000	74.81170	75,000,350	14.79	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	14.79	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			2,250.64000	2.25064	2,167,490	13.68	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			3,651.22000	3.65122	3,756,720	13.68	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Call			74,811.71000	74.81171	75,000,360	14.79	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	14.79	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			74,811.71000	74.81171	75,000,360	14.79	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	14.79	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Call			6,562.06000	6.56206	6,703,920	14.74	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			1,039.36000	1.03936	992,570	14.74	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			9,530.89000	9.53089	9,697,340	14.79	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			392.96000	0.39296	370,760	14.79	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Call			6,413.32000	6.41332	6,553,790	14.69	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			1,079.09000	1.07909	1,030,910	14.69	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			2,883.75000	2.88375	2,964,910	13.41	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			4,560.36000	4.56036	4,448,990	13.41	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Call			2,916.06000	2.91606	2,997,810	13.42	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			4,521.05000	4.52105	4,410,270	13.42	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Call			2,948.28000	2.94828	3,030,620	13.44	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			4,481.75000	4.48175	4,371,560	13.44	0.00	0	0
Total R209 Option												0.00	0	17,805
Total For R209												3,872,309,729.11	50,718	108,405
R210	On	03/05/2018	Bond Future			187.85973	187.85973	187.83712	187.83712			52,600,724.40	280	0
R210	On	02/08/2018	Bond Future			191.28541	191.28541	191.26338	191.26338			0.00	0	2,159
R210	On	01/11/2018	Bond Future			192.29104	192.29104	192.27164	192.27164			0.00	0	0
R210	On	07/02/2019	Bond Future			196.15534	196.15534	196.13304	196.13304			0.00	0	0
Total R210 Future												52,600,724.40	280	2,159
R210	On	03/05/2018	Bond Future	191.45	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Put			3,612.88000	3.61288	3,590,270		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Put			3,622.88000	3.62288	3,600,270		0.00	0	0
R210	On	03/05/2018	Bond Future	191.44	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.44	Put			3,602.88000	3.60288	3,580,270		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												52,600,724.40	280	2,159

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/05/2018	Bond Future			154.84270	154.84270	154.82589	154.82589			436,346,728.60	2,818	0
R212	On	02/08/2018	Bond Future			155.56459	155.56459	155.54803	155.54803			0.00	0	3,975
R212	On	01/11/2018	Bond Future			158.41582	158.41582	158.40142	158.40142			0.00	0	0
R212	On	07/02/2019	Bond Future			159.44546	159.44546	159.42872	159.42872			0.00	0	0
Total R212 Future												436,346,728.60	2,818	3,975
R212	On	03/05/2018	Bond Future	154.29	Call			535.89000	0.53589	552,700		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			525.89000	0.52589	542,700		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			545.89000	0.54589	562,700		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												436,346,728.60	2,818	3,975
R213	On	03/05/2018	Bond Future			8.74500	88.00522	8.78552	87.72558		9.25	173,546,293.84	1,972	0
R213	On	02/08/2018	Bond Future			8.80510	89.47728	8.83136	89.29877		9.95	0.00	0	29,136
R213	On	01/11/2018	Bond Future			8.85231	87.55426	8.87936	87.37301		10.56	0.00	0	0
R213	On	07/02/2019	Bond Future			8.90504	89.28263	8.93312	89.09755		10.79	0.00	0	0
Total R213 Future												173,546,293.84	1,972	29,136
R213	On	03/05/2018	Bond Future	9.57	Call			5,180.04000	5.18004	5,459,680	10.88	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			0.00000	0.00000	0,000	10.88	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			5,243.29000	5.24329	5,522,930	10.90	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			0.00000	0.00000	0,000	10.90	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			5,116.71000	5.11671	5,396,350	10.86	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			0.00000	0.00000	0,000	10.86	0.00	0	0
R213	On	02/08/2018	Bond Future	9.06	Call			2,726.75000	2.72675	2,832,560	10.49	0.00	0	0
R213	On	02/08/2018	Bond Future	9.06	Put			1,193.33000	1.19333	1,120,630	10.49	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Call			2,770.42000	2.77042	2,877,180	10.51	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Put			1,170.78000	1.17078	1,099,030	10.51	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Call			2,683.38000	2.68338	2,788,220	10.48	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Put			1,216.25000	1.21625	1,142,580	10.48	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Call			1,912.32000	1.91232	1,982,590	10.51	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Put			3,465.53000	3.46553	3,354,550	10.51	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Call			1,941.74000	1.94174	2,012,740	10.52	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Put			3,426.45000	3.42645	3,316,200	10.52	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Call			1,883.16000	1.88316	1,952,700	10.50	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Put			3,504.94000	3.50494	3,393,230	10.50	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Put			4,197.52000	4.19752	4,089,780	10.70	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Call			2,584.36000	2.58436	2,660,530	10.68	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Put			4,272.21000	4.27221	4,163,300	10.68	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Call			2,614.41000	2.61441	2,691,160	10.69	0.00	0	0

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	07/02/2019	Bond Future	8.69	Put			4,234.74000	4.23474	4,126,410	10.69	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Call			2,644.64000	2.64464	2,721,980	10.70	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												173,546,293.84	1,972	29,136
R214	On	03/05/2018	Bond Future			9.11500	76.26805	9.15051	75.99821		12.36	1,129,987,428.80	14,816	0
R214	On	02/08/2018	Bond Future			9.17428	77.51901	9.19527	77.36113		13.31	12,403,041.60	160	29,851
R214	On	01/11/2018	Bond Future			9.21997	75.63234	9.24148	75.47199		14.17	0.00	0	0
R214	On	07/02/2019	Bond Future			9.27054	77.12532	9.29272	76.96165		14.50	0.00	0	0
Total R214 Future												1,142,390,470.40	14,976	29,851
R214	On	03/05/2018	Bond Future	9.98	Call			5,886.99000	5.88699	6,156,830	14.81	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			0.00000	0.00000	0,000	14.81	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			5,953.35000	5.95335	6,223,190	14.84	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			0.00000	0.00000	0,000	14.84	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			5,820.52000	5.82052	6,090,360	14.79	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			0.00000	0.00000	0,000	14.79	0.00	0	0
R214	On	02/08/2018	Bond Future	8.95	Call			1,243.83000	1.24383	1,292,540	13.06	0.00	0	0
R214	On	02/08/2018	Bond Future	8.95	Put			3,122.20000	3.12220	3,013,030	13.06	0.00	0	0
R214	On	02/08/2018	Bond Future	8.96	Call			1,273.47000	1.27347	1,323,060	13.08	0.00	0	0
R214	On	02/08/2018	Bond Future	8.96	Put			3,073.80000	3.07380	2,965,510	13.08	0.00	0	0
R214	On	02/08/2018	Bond Future	8.94	Call			1,214.59000	1.21459	1,262,440	13.04	0.00	0	0
R214	On	02/08/2018	Bond Future	8.94	Put			3,171.13000	3.17113	3,061,100	13.04	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Call			2,167.99000	2.16799	2,227,940	14.03	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Put			4,077.31000	4.07731	3,976,910	14.03	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Call			2,200.40000	2.20040	2,260,980	14.04	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Put			4,032.32000	4.03232	3,932,550	14.04	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Call			2,136.06000	2.13606	2,195,380	14.02	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Put			4,122.89000	4.12289	4,021,860	14.02	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Call			3,054.64000	3.05464	3,121,710	14.43	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Put			4,953.77000	4.95377	4,857,170	14.43	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Call			3,088.53000	3.08853	3,156,100	14.44	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Put			4,911.06000	4.91106	4,814,960	14.44	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Call			3,020.68000	3.02068	3,087,240	14.41	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Put			4,996.53000	4.99653	4,899,420	14.41	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												1,142,390,470.40	14,976	29,851
Total for Bond												39,484,802,122.93	383,799	869,660
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	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/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 03/05/2018 GOVI			623.54700	623.54700	621.93200	621.93200				904,143,150.00	145	0
GOVI On 02/08/2018 GOVI			634.03100	634.03100	633.08500	633.08500				0.00	0	464
GOVI On 01/11/2018 GOVI			645.53800	645.53800	644.57800	644.57800				0.00	0	0
GOVI On 07/02/2019 GOVI			658.28400	658.28400	657.30400	657.30400				0.00	0	0
Total GOVI Future										904,143,150.00	145	464
GOVI On 03/05/2018 GOVI	590.27	Call			316,620.00000	31.66200	332,770,000			0.00	0	0
GOVI On 03/05/2018 GOVI	590.27	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 03/05/2018 GOVI	590.28	Call			316,520.00000	31.65200	332,670,000			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			316,420.00000	31.64200	332,570,000			0.00	0	0
GOVI On 03/05/2018 GOVI	590.29	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/08/2018 GOVI	605.71	Call			273,750.00000	27.37500	283,210,000			0.00	0	0
GOVI On 02/08/2018 GOVI	605.71	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/08/2018 GOVI	605.72	Call			273,650.00000	27.36500	283,110,000			0.00	0	0
GOVI On 02/08/2018 GOVI	605.72	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/08/2018 GOVI	605.70	Call			273,850.00000	27.38500	283,310,000			0.00	0	0
GOVI On 02/08/2018 GOVI	605.70	Put			0.00000	0.00000	0,000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	01/11/2018	GOVI	653.50	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/11/2018	GOVI	653.50	Put			89,220.00000	8.92200	79,620,000		0.00	0	0
GOVI	On	01/11/2018	GOVI	653.51	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/11/2018	GOVI	653.51	Put			89,320.00000	8.93200	79,720,000		0.00	0	0
GOVI	On	01/11/2018	GOVI	653.49	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/11/2018	GOVI	653.49	Put			89,120.00000	8.91200	79,520,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.53	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.53	Put			92,260.00000	9.22600	82,460,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.51	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.51	Put			92,060.00000	9.20600	82,260,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.52	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.52	Put			92,160.00000	9.21600	82,360,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												904,143,150.00	145	464
Total for GOVI												904,143,150.00	145	464
AL37	On	03/05/2018	Index Future			583.37100	583.37100	582.57200	582.57200			0.00	0	0
AL37	On	02/08/2018	Index Future			593.71400	593.71400	593.01900	593.01900			0.00	0	0
AL37	On	01/11/2018	Index Future			604.49000	604.49000	603.78500	603.78500			0.00	0	0
AL37	On	07/02/2019	Index Future			616.42500	616.42500	615.70500	615.70500			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			685.84200	685.84200	684.21800	684.21800			0.00	0	0
AL7T	On	02/08/2018	Index Future			697.63800	697.63800	696.48800	696.48800			0.00	0	0
AL7T	On	01/11/2018	Index Future			710.30000	710.30000	709.13200	709.13200			0.00	0	0
AL7T	On	07/02/2019	Index Future			724.32400	724.32400	723.13200	723.13200			0.00	0	0
Total AL7T Future												0.00	0	0
Total For AL7T												0.00	0	0
ALBI	On	03/05/2018	Index Future			626.79500	626.79500	625.07200	625.07200			752,154,000.00	120	0
ALBI	On	02/08/2018	Index Future			637.37100	637.37100	636.28200	636.28200			12,747,420.00	2	884
ALBI	On	01/11/2018	Index Future			648.93900	648.93900	647.83300	647.83300			0.00	0	0
ALBI	On	07/02/2019	Index Future			661.75200	661.75200	660.62300	660.62300			0.00	0	0
Total ALBI Future												764,901,420.00	122	884
Total For ALBI												764,901,420.00	122	884
IGOV	On	03/05/2018	Index Future			255.27700	255.27700	255.24600	255.24600			1,697,592,050.00	665	0
IGOV	On	02/08/2018	Index Future			259.93200	259.93200	259.90200	259.90200			12,996,600.00	5	884
IGOV	On	01/11/2018	Index Future			264.69600	264.69600	264.67000	264.67000			0.00	0	241
IGOV	On	07/02/2019	Index Future			270.01600	270.01600	269.98600	269.98600			0.00	0	0
Total IGOV Future												1,710,588,650.00	670	1,125
Total For IGOV												1,710,588,650.00	670	1,125

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total for Index										2,475,490,070.00	792	2,009
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	93.76000	93.76000	93.86000	93.86000				0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	90.69000	90.69000	90.80000	90.80000				0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	89.36000	89.36000	89.48000	89.48000				0.00	0	0
10Y ST On 21/09/2026		Interest Rate Swap	91.47000	91.47000	91.59000	91.59000				0.00	0	0
10Y ST On 21/12/2026		Interest Rate Swap	95.22000	95.22000	95.35000	95.35000				0.00	0	0
10Y ST On 15/03/2027		Interest Rate Swap	93.73000	93.73000	93.87000	93.87000				0.00	0	0
10Y ST On 21/06/2027		Interest Rate Swap	95.76000	95.76000	95.90000	95.90000				0.00	0	0
10Y ST On 20/09/2027		Interest Rate Swap	99.46000	99.46000	99.61000	99.61000				0.00	0	0
10Y ST On 20/12/2027		Interest Rate Swap	99.77000	99.77000	99.92000	99.92000				0.00	0	0
10Y ST On 22/03/2028		Interest Rate Swap	94.93000	94.93000	95.10000	95.10000				0.00	0	0
10Y ST On 20/06/2028		Interest Rate Swap	100.39000	100.39000	100.55000	100.55000				0.00	0	0
Total 10Y STND Future										0.00	0	0
Total For 10Y STND										0.00	0	0
1Y STN On 21/06/2018		Interest Rate Swap	99.91000	99.91000	99.91000	99.91000				0.00	0	0
1Y STN On 20/09/2018		Interest Rate Swap	100.03000	100.03000	100.04000	100.04000				0.00	0	0
1Y STN On 20/12/2018		Interest Rate Swap	100.46000	100.46000	100.47000	100.47000				0.00	0	0
1Y STN On 22/03/2019		Interest Rate Swap	99.44000	99.44000	99.45000	99.45000				0.00	0	0
1Y STN On 20/06/2019		Interest Rate Swap	100.09000	100.09000	100.09000	100.09000				0.00	0	0
Total 1Y STND Future										0.00	0	0
Total For 1Y STND										0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	98.59000	98.59000	98.59000	98.59000				0.00	0	0
2Y STN On 21/09/2018		Interest Rate Swap	98.50000	98.50000	98.51000	98.51000				0.00	0	0
2Y STN On 21/12/2018		Interest Rate Swap	98.84000	98.84000	98.85000	98.85000				0.00	0	0
2Y STN On 15/03/2019		Interest Rate Swap	99.19000	99.19000	99.20000	99.20000				0.00	0	0
2Y STN On 21/06/2019		Interest Rate Swap	99.54000	99.54000	99.55000	99.55000				0.00	0	0
2Y STN On 20/09/2019		Interest Rate Swap	99.88000	99.88000	99.89000	99.89000				0.00	0	0
2Y STN On 20/12/2019		Interest Rate Swap	100.77000	100.77000	100.78000	100.78000				0.00	0	0
2Y STN On 23/03/2020		Interest Rate Swap	98.46000	98.46000	98.48000	98.48000				0.00	0	0
2Y STN On 22/06/2020		Interest Rate Swap	100.28000	100.28000	100.30000	100.30000				0.00	0	0
Total 2Y STND Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For 2Y STND										0.00	0	0
5Y STN On 17/12/2020 Interest Rate Swap			95.76000	95.76000	95.81000	95.81000				0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			94.94000	94.94000	94.99000	94.99000				0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			94.08000	94.08000	94.14000	94.14000				0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			94.20000	94.20000	94.26000	94.26000				0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			96.35000	96.35000	96.42000	96.42000				0.00	0	51
5Y STN On 15/03/2022 Interest Rate Swap			96.45000	96.45000	96.52000	96.52000				0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			97.60000	97.60000	97.67000	97.67000				0.00	0	0
5Y STN On 20/09/2022 Interest Rate Swap			99.76000	99.76000	99.85000	99.85000				0.00	0	0
5Y STN On 20/12/2022 Interest Rate Swap			100.98000	100.98000	101.07000	101.07000				0.00	0	0
5Y STN On 22/03/2023 Interest Rate Swap			96.03000	96.03000	96.13000	96.13000				0.00	0	0
5Y STN On 20/06/2023 Interest Rate Swap			100.32000	100.32000	100.43000	100.43000				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 :										42,864,435,342.93	384,736	907,184
AA05 On 22/03/2019 Spot Bond			7.94500	102.26258	7.94500	102.24092				7,945,000,000,000.00	1,000,000,000	1,000,000,000
Total AA05 SPOT										7,945,000,000,000.00	1,000,000,000	1,000,000,000
Total For AA05										7,945,000,000,000.00	1,000,000,000	1,000,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.43715				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AA06/JIBAR SPOT										0.00	0	0
Total For AA06/JIBAR										0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.17000	101.39268	9.17000	101.36784				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	106.35000	10.00000	106.32200				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB011 On 21/11/2018 Spot Bond					0.00000	102.35159				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			7.82500	104.08634	7.82500	104.06428				0.00	0	1,500,000,000
Total AB013 SPOT										0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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	105.07316	10.84000	105.04251				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	101.96164	11.37000	101.93102				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	102.07924	11.81000	102.04742				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	20.25133	100.00000	20.20676				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	20.08832	100.00000	20.04337				0.00	0	0
Total AB026U 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 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	106.97100	10.00000	106.94300				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			4.23000	4.23000	4.23000	277.20332				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	102.51914				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	101.36806				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond					0.00000	100.05591				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2019 Spot Bond					0.00000	100.75389				0.00	0	0
Total ABFN12 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 ABFN12										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond					0.00000	100.73821				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	99.84523				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond					0.00000	100.19598				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond					0.00000	100.56256				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	99.93242				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.07354				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	101.78521				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	101.85662				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	103.09992				0.00	18,800,000	4,700,000
Total ABFN22 SPOT										0.00	18,800,000	4,700,000
Total For ABFN22										0.00	18,800,000	4,700,000
ABFN2: On 25/05/2027 Spot Bond					0.00000	102.89171				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond					0.00000	100.28105				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2: On 17/10/2024 Spot Bond					0.00000	100.47625				0.00	0	0
Total ABFN25 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 ABFN25										0.00	0	0
ABFN2 On 17/10/2029 Spot Bond					0.00000	100.49768				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			8.87500	106.99401	8.87500	101.22138				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	98.81450				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond					0.00000	102.43758				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	96.12638				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			8.57500	104.35773	8.57500	104.33331				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	100.48720				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	101.89822				0.00	0	0
Total ABK4 SPOT										0.00	0	0
Total For ABK4										0.00	0	0
ABK4/J On 24/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK4/JIBAR SPOT										0.00	0	0
Total For ABK4/JIBAR										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	100.29539				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	101.69007				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	100.54614				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	96.20022				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	100.25209				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			4.23000	156.93582	4.23000	152.99480				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			5.60000	5.60000	5.60000	139.47543				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	26.31661	100.00000	26.25161				0.00	0	0
Total ABKI02/R212 SPOT										0.00	0	0
Total For ABKI02/R212										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			7.08000	99.38896	7.08000	116.50942				0.00	0	0
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	10.51438	100.00000	10.48852				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			8.38000	99.75001	8.38000	113.44362				0.00	0	20,000,000
Total ABKI04 SPOT										0.00	0	20,000,000
Total For ABKI04										0.00	0	20,000,000
ABKI04 On 13/03/2024 Spot Bond			100.00000	8.22153	100.00000	8.20142				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	89.18670				0.00	0	0
Total ABKS1 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 ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			3.44000	190.90952	3.44000	190.84488				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			3.23000	3.23000	3.23000	126.16314				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			3.26500	3.26500	3.26500	176.18815				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			3.22000	3.22000	3.22000	225.41238				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			9.34500	9.34500	9.34500	95.33828				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	140.70000				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			9.71500	9.71500	9.71500	108.44327				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			8.58000	8.58000	8.58000	96.06078				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN85 On 05/07/2018 Spot Bond					0.00000	101.76684				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond					0.00000	116.43968				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.26000	10.26000	10.26000	105.27952				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN91 On 11/12/2018 Spot Bond					0.00000	101.41141				0.00	0	0
Total ABN91 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 ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond					0.00000	100.17045			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			8.60500	102.82538	8.60500	102.80172			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			8.67500	100.91122	8.67500	100.88755			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	99.95824	9.20000	99.93341			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			9.28500	101.12651	9.28500	101.10115		1,114,200,000,000.00	120,000,000	30,000,000	
Total ABS13 SPOT								1,114,200,000,000.00	120,000,000	30,000,000	
Total For ABS13								1,114,200,000,000.00	120,000,000	30,000,000	
ABS14 On 11/11/2020 Spot Bond			8.54500	101.59730	8.54500	101.57382		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			9.02500	102.61285	9.02500	102.58783		140,790,000,000.00	15,600,000	3,900,000	
Total ABS15 SPOT								140,790,000,000.00	15,600,000	3,900,000	
Total For ABS15								140,790,000,000.00	15,600,000	3,900,000	
ABS16 On 11/11/2025 Spot Bond			9.31000	105.68488	9.31000	105.65831		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			9.59500	106.30678	9.59500	106.27926		0.00	0	1,500,000,000	
Total ABS17 SPOT								0.00	0	1,500,000,000	
Total For ABS17								0.00	0	1,500,000,000	
ABS18 On 26/09/2023 Spot Bond			9.19500	103.82124	9.19500	103.79588		0.00	0	0	
Total ABS18 SPOT								0.00	0	0	
Total For ABS18								0.00	0	0	
ABS6 On 01/06/2020 Spot Bond			8.26500	103.42863	8.26500	103.40561		0.00	0	0	
Total ABS6 SPOT								0.00	0	0	
Total For ABS6								0.00	0	0	
ABS7 On 11/09/2026 Spot Bond			9.67000	96.45984	9.67000	96.43509		0.00	0	3,860,000,000	
Total ABS7 SPOT								0.00	0	3,860,000,000	

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 ABS7									0.00	0	3,860,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.10495	100.00000	10.08271			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			3.28000	3.28000	3.28000	289.94192			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			2.58000	149.15428	2.58000	152.10224		1,806,000,000,000.00	700,000,000	350,000,000	
Total ABSI4 SPOT								1,806,000,000,000.00	700,000,000	350,000,000	
Total For ABSI4								1,806,000,000,000.00	700,000,000	350,000,000	
ABT01U 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	
ACIF1U On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ACIF1U SPOT								0.00	0	0	
Total For ACIF1U								0.00	0	0	
ACL047 On 22/10/2018 Spot Bond					0.00000	96.43368			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	106.97100	10.00000	106.94300			0.00	0	0
Total ACL089/JIBAR SPOT								0.00	0	0	
Total For ACL089/JIBAR								0.00	0	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	89.79655			0.00	0	0
Total ACL097 SPOT								0.00	0	0	
Total For ACL097								0.00	0	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	88.78959			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			8.80000	8.80000	8.80000	103.09061			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	200.06991			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	200.07617			0.00	0	0
Total ACL128 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL128										0.00	0	0
ACL128 On 20/09/2021 Spot Bond					0.00000	101.26566				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	106.97100	10.00000	106.94300				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL142 On 20/12/2021 Spot Bond					0.00000	101.26958				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	10.23000	10.23000	101.30985				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			8.85500	8.85500	8.85500	104.68357				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL174 On 20/06/2019 Spot Bond					0.00000	101.26585				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond					0.00000	101.20084				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	101.95013				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL185 On 20/09/2022 Spot Bond					0.00000	101.25916				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	101.27465				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond					0.00000	101.29152				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	101.29552				0.00	0	0
Total ACL193 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL193									0.00	0	0
ACL19 On 20/09/2022 Spot Bond					0.00000	101.29552			0.00	0	0
Total ACL194 SPOT									0.00	0	0
Total For ACL194									0.00	0	0
ACL20 On 20/12/2022 Spot Bond					0.00000	101.31762			0.00	0	0
Total ACL201 SPOT									0.00	0	0
Total For ACL201									0.00	0	0
ACL20 On 20/12/2022 Spot Bond					0.00000	101.31762			0.00	0	0
Total ACL202 SPOT									0.00	0	0
Total For ACL202									0.00	0	0
ACL20 On 30/01/2023 Spot Bond					0.00000	139.69037			0.00	0	0
Total ACL203 SPOT									0.00	0	0
Total For ACL203									0.00	0	0
ACL20 On 14/02/2023 Spot Bond					0.00000	140.57882			0.00	0	0
Total ACL204 SPOT									0.00	0	0
Total For ACL204									0.00	0	0
ACL21 On 20/05/2018 Spot Bond					0.00000	101.71182			0.00	0	0
Total ACL210 SPOT									0.00	0	0
Total For ACL210									0.00	0	0
ACL21 On 20/09/2018 Spot Bond					0.00000	101.19038			0.00	0	0
Total ACL212 SPOT									0.00	0	0
Total For ACL212									0.00	0	0
ACL21 On 20/06/2018 Spot Bond					0.00000	101.15852			0.00	0	0
Total ACL213 SPOT									0.00	0	0
Total For ACL213									0.00	0	0
ACL21 On 20/09/2020 Spot Bond					0.00000	95.38716			0.00	0	0
Total ACL214 SPOT									0.00	0	0
Total For ACL214									0.00	0	0
ACL21 On 20/09/2018 Spot Bond					0.00000	101.17607			0.00	0	0
Total ACL215 SPOT									0.00	0	0
Total For ACL215									0.00	0	0
ACL21 On 20/12/2018 Spot Bond					0.00000	101.17479			0.00	0	0
Total ACL216 SPOT									0.00	0	0
Total For ACL216									0.00	0	0
ACL21 On 20/12/2023 Spot Bond					0.00000	101.25399			0.00	0	0
Total ACL217 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 ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond					0.00000	99.90682				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	100.27421				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	101.24877				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	101.22928				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AHF2A On 18/10/2018 Spot Bond					0.00000	100.45509				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B On 18/10/2018 Spot Bond					0.00000	100.47043				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C On 18/10/2018 Spot Bond					0.00000	100.52148				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	100.82911				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A On 18/04/2019 Spot Bond					0.00000	100.44490				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B On 18/04/2019 Spot Bond					0.00000	100.57254				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B On 18/04/2019 Spot Bond					0.00000	100.54706				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C On 18/04/2019 Spot Bond					0.00000	100.75525				0.00	0	0
Total AHF3C2 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 AHF3C2									0.00	0	0
AHF3C On 18/04/2019 Spot Bond					0.00000	100.67927			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	1,133,778,800
Total AHL01U SPOT									0.00	0	1,133,778,800
Total For AHL01U									0.00	0	1,133,778,800
AHL1AI On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	21,541,798,000
Total AHL1AU SPOT									0.00	0	21,541,798,000
Total For AHL1AU									0.00	0	21,541,798,000
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	1,050,579,946
Total AHY2U SPOT									0.00	0	1,050,579,946
Total For AHY2U									0.00	0	1,050,579,946
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	893,754,086
Total AIG2U SPOT									0.00	0	893,754,086
Total For AIG2U									0.00	0	893,754,086
AIR01 On 15/03/2019 Spot Bond			7.82500	101.85368	7.82500	101.83243			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			9.49000	108.78123	9.49000	108.75367			0.00	0	0
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.15500	104.51208	9.15500	104.48624			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.18500	103.13893	10.18500	103.11063			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			3.52500	177.98160	3.52500	177.92095		183,300,000,000.00	52,000,000	26,000,000	
Total AIRL01 SPOT								183,300,000,000.00	52,000,000	26,000,000	
Total For AIRL01								183,300,000,000.00	52,000,000	26,000,000	
APF02 On 26/09/2019 Spot Bond					0.00000	101.51527			0.00	0	0
Total APF02 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 APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond					0.00000	100.25966				0.00	0	0
Total APF03 SPOT										0.00	0	0
Total For APF03										0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	100.35759				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	101.75133				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	101.79904				0.00	0	0
Total APF06 SPOT										0.00	0	0
Total For APF06										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS126U SPOT										0.00	0	0
Total For AS126U										0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS180U SPOT										0.00	0	0
Total For AS180U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	101.20090				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			3.47000	244.61064	3.47000	244.52751				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02 On 20/06/2019 Spot Bond					0.00000	100.56964				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	99.92690				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			3.48500	218.52421	3.48500	218.44986				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04 On 21/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN05 On 22/04/2020 Spot Bond					0.00000	100.35376				0.00	0	0
Total ASN058 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 ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond					0.00000	100.17461				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond					0.00000	100.17158				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	99.98975				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	101.67983				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06: On 15/06/2018 Spot Bond					0.00000	101.33015				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond					0.00000	99.99979				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 02/07/2018 Spot Bond					0.00000	93.36473				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 23/07/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond					0.00000	101.40953				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond					0.00000	101.21361				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	101.70663				0.00	0	0
Total ASN083 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 ASN083										0.00	0	0
ASN08 On 03/09/2020 Spot Bond					0.00000	101.77514				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08 On 25/09/2018 Spot Bond					0.00000	101.04390				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	121.48610				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	100.66304				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	100.34629				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	99.93122				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	79.96086				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN11 On 02/12/2020 Spot Bond					0.00000	101.69642				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN11 On 07/03/2021 Spot Bond					0.00000	101.55598				0.00	30,000,000	10,000,000
Total ASN113 SPOT										0.00	30,000,000	10,000,000
Total For ASN113										0.00	30,000,000	10,000,000
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	101.57674				0.00	0	0
Total ASN121 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 ASN121										0.00	0	0
ASN12: On 20/03/2019 Spot Bond					0.00000	101.22366				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	101.77220				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	101.76174				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	101.74358				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	101.60398				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	101.59112				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	101.56379				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	92.39000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			3.31000	148.31762	3.31000	148.26780				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 31/12/2018 Spot Bond					0.00000	92.39000				0.00	0	0
Total ASN141 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 ASN141										0.00	0	0
ASN14: On 20/06/2020 Spot Bond					0.00000	103.23669				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond					0.00000	58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	100.07313				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	100.07313				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			3.35500	148.08509	3.35500	148.03516				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	114.33875				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	101.73237				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15: On 31/03/2028 Spot Bond			4.16500	163.21245	4.16500	163.15404				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN159									0.00	0	0
ASN16: On 08/08/2021 Spot Bond					0.00000	99.97619			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	101.94429			0.00	0	0
Total ASN161 SPOT									0.00	0	0
Total For ASN161									0.00	0	0
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN163 SPOT									0.00	0	0
Total For ASN163									0.00	0	0
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN164 SPOT									0.00	0	0
Total For ASN164									0.00	0	0
ASN16: On 20/06/2021 Spot Bond					0.00000	101.31757			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	101.62468			0.00	0	0
Total ASN174 SPOT									0.00	0	0
Total For ASN174									0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN176 SPOT									0.00	0	0
Total For ASN176									0.00	0	0
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN177 SPOT									0.00	0	0
Total For ASN177									0.00	0	0
ASN17: On 30/07/2018 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN178 SPOT									0.00	0	0
Total For ASN178									0.00	0	0
ASN17: On 25/02/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN179 SPOT									0.00	0	0
Total For ASN179									0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	101.38517			0.00	0	0
Total ASN181 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 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	101.38148				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	95.96519				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	100.86057				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			3.80000	107.33480	3.80000	107.29730				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19: On 20/06/2022 Spot Bond					0.00000	101.18775				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN19: On 04/05/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN198 SPOT										0.00	0	0
Total For ASN198										0.00	0	0
ASN19: On 01/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN199 SPOT										0.00	0	0
Total For ASN199										0.00	0	0
ASN20: On 25/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN200 SPOT										0.00	0	0
Total For ASN200										0.00	0	0
ASN20: On 21/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN201 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN201										0.00	0	0
ASN20: On 18/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN202 SPOT										0.00	0	0
Total For ASN202										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	101.19841				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	101.27222				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN20: On 25/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN207 SPOT										0.00	0	0
Total For ASN207										0.00	0	0
ASN20: On 24/08/2021 Spot Bond					0.00000	102.04900				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	102.22979				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	101.64197				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21: On 02/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN212 SPOT										0.00	0	0
Total For ASN212										0.00	0	0
ASN21: On 01/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN213 SPOT										0.00	0	0
Total For ASN213										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	101.70098				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN21: On 14/09/2018 Spot Bond					0.00000	101.26151				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.51394				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 01/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN228 SPOT										0.00	0	0
Total For ASN228										0.00	0	0
ASN22: On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN229 SPOT										0.00	0	0
Total For ASN229										0.00	0	0
ASN23: On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN230 SPOT										0.00	0	0
Total For ASN230										0.00	0	0
ASN23: On 17/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN231 SPOT										0.00	0	0
Total For ASN231										0.00	0	0
ASN23: On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	101.61847				0.00	0	0
Total ASN232 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 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
Total For ASN242										0.00	0	0
ASN24: On 07/03/2019 Spot Bond					0.00000	101.45665				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
ASN24: On 12/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN246 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 ASN246										0.00	0	0
ASN24 On 13/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN247 SPOT										0.00	0	0
Total For ASN247										0.00	0	0
ASN75I 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
ASN89I On 02/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond					0.00000	101.30247				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			8.22500	101.55871	8.22500	101.53657				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	101.70107				0.00	0	10,000,000
Total BAW17 SPOT										0.00	0	10,000,000
Total For BAW17										0.00	0	10,000,000
BAW17 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	101.66793				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			9.18000	104.88534	9.18000	104.85948				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			9.25500	101.24516	9.25500	101.22027				0.00	0	30,000,000
Total BAW21 SPOT										0.00	0	30,000,000
Total For BAW21										0.00	0	30,000,000
BAW21 On 24/03/2022 Spot Bond			9.30000	101.10121	9.30000	101.07623				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	102.11605				0.00	0	0
Total BAW22 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 BAW22										0.00	0	0
BAW24 On 30/09/2019 Spot Bond					0.00000	101.56814				0.00	0	0
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	100.67307				0.00	1,000,000,000	1,000,000,000
Total BAW25 SPOT										0.00	1,000,000,000	1,000,000,000
Total For BAW25										0.00	1,000,000,000	1,000,000,000
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	101.92765				0.00	38,400,000	9,600,000
Total BAW28 SPOT										0.00	38,400,000	9,600,000
Total For BAW28										0.00	38,400,000	9,600,000
BAW29 On 22/02/2023 Spot Bond					0.00000	101.83169				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	101.04868				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA3 On 30/09/2018 Spot Bond					0.00000	101.65051				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA4 On 30/09/2018 Spot Bond					0.00000	100.10616				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA4 On 30/09/2018 Spot Bond					0.00000	101.04404				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA4 On 31/03/2019 Spot Bond					0.00000	101.04416				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA5 On 31/03/2019 Spot Bond					0.00000	101.09357				0.00	0	0
Total BAYA51 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 BAYA51										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond					0.00000	102.01265				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA52 On 30/09/2019 Spot Bond					0.00000	102.08202				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA54 On 31/03/2022 Spot Bond					0.00000	104.26812				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA57 On 30/06/2020 Spot Bond					0.00000	102.72885				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA58 On 30/06/2022 Spot Bond			11.67500	109.35249	11.67500	109.31821				0.00	0	0
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA59 On 30/06/2020 Spot Bond			12.20500	12.20500	12.20500	104.67082				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond					0.00000	101.12207				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA61 On 30/09/2020 Spot Bond					0.00000	101.05780				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA62 On 30/11/2020 Spot Bond					0.00000	101.04405				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA63 On 30/09/2022 Spot Bond					0.00000	101.06696				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA64 On 30/09/2020 Spot Bond					0.00000	101.02113				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	101.05789				0.00	0	0
Total BAYA66 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 BAYA66										0.00	0	0
BAYA67 On 31/03/2023 Spot Bond			11.67500	11.67500	11.67500	99.20413				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond					0.00000	101.34155				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond					0.00000	101.34134				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	101.34144				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond					0.00000	107.58086				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond					0.00000	101.38716				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYD1U 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
BAYD2U 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
BAYD3U 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
BAYD4U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5U 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
BAYD6U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYD6U										0.00	0	0
BC122 On 24/05/2018 Spot Bond					0.00000	103.60575				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	100.58540				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ14 On 09/05/2019 Spot Bond					0.00000	99.95919				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	99.95795				0.00	0	0
Total BCJ15 SPOT										0.00	0	0
Total For BCJ15										0.00	0	0
BCJ16 On 08/12/2020 Spot Bond					0.00000	101.41759				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	101.06357				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			8.33000	8.33000	8.33000	198.94819				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			8.33000	8.33000	8.33000	199.43522				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			8.71500	8.71500	8.71500	96.50833				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302U On 18/04/2028 Spot Bond			100.00000	8.51680	100.00000	8.49794				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A8U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BG1A8U										0.00	0	0
BG1B2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	103.49342				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			9.50000	106.94179	9.50000	106.91437				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond					0.00000	102.48882				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2020 Spot Bond			9.95000	102.68037	9.95000	102.65284				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			10.70500	103.30024	10.70500	103.27098				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	104.14380				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			10.60500	106.17495	10.60500	106.14514				0.00	0	0
Total BGL07 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 BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	101.87755				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			10.40500	103.27430	10.40500	103.24583				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total BGL10 SPOT										0.00	0	0
Total For BGL10										0.00	0	0
BGL11 On 05/05/2021 Spot Bond			11.18500	103.19213	11.18500	103.16162				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	106.10538				0.00	0	0
Total BGL12 SPOT										0.00	0	0
Total For BGL12										0.00	0	0
BGL13 On 20/08/2021 Spot Bond			10.00500	107.22287	10.00500	107.19396				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	103.92975				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	103.97537				0.00	0	0
Total BGL15 SPOT										0.00	0	0
Total For BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	102.12609				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	99.80427				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	101.60457				0.00	0	0
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	102.26553				0.00	16,000,000	4,000,000
Total BGL19 SPOT										0.00	16,000,000	4,000,000

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 BGL19										0.00	16,000,000	4,000,000
BGT01 On 12/09/2022 Spot Bond					0.00000	104.16649				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	100.82300				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.02500	104.01164	8.02500	103.98916				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	100.80078				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	100.81918				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BPPF0 On 22/03/2020 Spot Bond					0.00000	101.14724				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0 On 17/09/2018 Spot Bond					0.00000	101.17741				0.00	0	0
Total BPPF03 SPOT										0.00	0	0
Total For BPPF03										0.00	0	0
BPPF0 On 15/09/2020 Spot Bond					0.00000	101.27535				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF0 On 24/10/2018 Spot Bond					0.00000	100.28180				0.00	0	0
Total BPPF05 SPOT										0.00	0	0
Total For BPPF05										0.00	0	0
BPPF0 On 22/09/2018 Spot Bond					0.00000	100.99995				0.00	0	0
Total BPPF06 SPOT										0.00	0	0
Total For BPPF06										0.00	0	0
BPPF0 On 22/03/2019 Spot Bond					0.00000	101.05392				0.00	0	0
Total BPPF07 SPOT										0.00	0	0
Total For BPPF07										0.00	0	0
BPPF0 On 22/03/2021 Spot Bond					0.00000	101.10366				0.00	0	0
Total BPPF08 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 BPPF08										0.00	0	0
BS2A1 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
BS2A2 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
BS2B1 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
BS2C1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	101.08511				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	101.07384				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond					0.00000	101.90228				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond					0.00000	99.93081				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	99.92876				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			10.04500	102.25492	10.04500	102.22770			0.00	0	0
Total CBL12 SPOT									0.00	0	0
Total For CBL12									0.00	0	0
CBL13 On 01/02/2019 Spot Bond					0.00000	101.22497			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			12.22500	102.55926	12.22500	102.52564			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	103.83095			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			11.72500	101.44449	11.72500	101.41257		2,345,000,000,000.00	200,000,000	100,000,000	
Total CBL18 SPOT								2,345,000,000,000.00	200,000,000	100,000,000	
Total For CBL18								2,345,000,000,000.00	200,000,000	100,000,000	
CBL20 On 14/12/2019 Spot Bond					0.00000	103.81429			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			9.50500	98.25745	9.50500	98.23265			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	102.07726			0.00	0	0
Total CBL23 SPOT									0.00	0	0
Total For CBL23									0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	100.03511			0.00	0	100,000,000
Total CBL24 SPOT									0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CBL24									0.00	0	100,000,000
CBL25 On 06/05/2019 Spot Bond					0.00000	100.75829			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			9.80500	103.37601	9.80500	103.34912			0.00	0	0
Total CBL26 SPOT									0.00	0	0
Total For CBL26									0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	99.85787			0.00	0	0
Total CBL27 SPOT									0.00	0	0
Total For CBL27									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.03500	114.63670	10.03500	114.60586			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			9.76000	113.04353	9.76000	113.01394			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			9.91500	107.69718	9.91500	107.66886			0.00	0	30,000,000
Total CCT03 SPOT									0.00	0	30,000,000
Total For CCT03									0.00	0	30,000,000
CCT04 On 17/07/2027 Spot Bond			9.86000	104.93557	9.86000	104.07981		82,824,000,000.00		8,400,000	2,100,000
Total CCT04 SPOT								82,824,000,000.00		8,400,000	2,100,000
Total For CCT04								82,824,000,000.00		8,400,000	2,100,000
CGR14 On 25/11/2020 Spot Bond			10.00000	106.97110	10.00000	106.94320			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	100.78672			0.00	0	0
Total CGR21 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 CGR21										0.00	0	0
CGR23 On 08/02/2019 Spot Bond					0.00000	99.97135				0.00	0	0
Total CGR23 SPOT										0.00	0	0
Total For CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	101.13852				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond					0.00000	101.28986				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	102.15465				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	99.97003				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR31 On 27/06/2018 Spot Bond					0.00000	101.03526				0.00	0	0
Total CGR31 SPOT										0.00	0	0
Total For CGR31										0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	100.41786				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	101.42680				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR34 On 21/09/2018 Spot Bond			8.38800	8.38800	8.38800	101.01371				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	100.80983				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	99.97783				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	99.80124				0.00	0	0
Total CGR38 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 CGR38									0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			600,000,000,000,000.00	6,000,000,000	3,000,000,000
Total CGR39U SPOT									10,000,000,000,000.00	6,000,000,000	3,000,000,000
Total For CGR39U									10,000,000,000,000.00	6,000,000,000	3,000,000,000
CIG04 On 30/06/2018 Spot Bond					0.00000	99.58739			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	101.72954			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	101.91071			0.00	0	0
Total CIG06 SPOT									0.00	0	0
Total For CIG06									0.00	0	0
CIG07 On 28/08/2020 Spot Bond					0.00000	103.27435			0.00	0	0
Total CIG07 SPOT									0.00	0	0
Total For CIG07									0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CIG09U SPOT									0.00	0	0
Total For CIG09U									0.00	0	0
CIG10 On 29/07/2019 Spot Bond					0.00000	100.19064			0.00	0	0
Total CIG10 SPOT									0.00	0	0
Total For CIG10									0.00	0	0
CIG11 On 29/07/2020 Spot Bond					0.00000	95.90679			0.00	0	0
Total CIG11 SPOT									0.00	0	0
Total For CIG11									0.00	0	0
CIG12 On 29/07/2021 Spot Bond					0.00000	100.20360			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	103.52071	10.11000	103.49250			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	143.50863	3.14000	143.38968			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			3.28000	3.28000	3.28000	142.09165			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	106.97100	10.00000	106.94300			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	106.97100	10.00000	106.94300			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			8.59000	102.43644	8.59000	102.41264			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN24 On 24/02/2019 Spot Bond			9.35000	101.85983	9.35000	101.83412			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			8.65500	101.93820	8.65500	101.91473			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	106.97100	10.00000	106.94300			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	99.82561			0.00	0	0
Total CLN313 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 CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			10.62500	96.03219	10.62500	96.00473				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.14500	97.33938	11.14500	97.31070				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 20/03/2023 Spot Bond					0.00000	101.38526				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond					0.00000	99.82939				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 20/06/2018 Spot Bond					0.00000	101.28795				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond					0.00000	101.30744				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond					0.00000	101.38257				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond					0.00000	101.33992				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2018 Spot Bond					0.00000	101.42171				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 20/09/2018 Spot Bond					0.00000	119.54410				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 20/12/2018 Spot Bond					0.00000	101.91223				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 20/12/2023 Spot Bond					0.00000	101.47330				0.00	0	0
Total CLN343 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 CLN343										0.00	0	0
CLN34 On 20/12/2018 Spot Bond					0.00000	101.17479				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN34 On 20/12/2023 Spot Bond					0.00000	100.51841				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN35 On 28/10/2018 Spot Bond					0.00000	100.16421				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN36 On 20/03/2019 Spot Bond					0.00000	101.14625				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36 On 20/03/2024 Spot Bond			9.80500	104.64509	9.80500	104.61788				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36 On 20/03/2024 Spot Bond					0.00000	101.23387				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	99.99958				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			11.94500	105.96964	11.94500	105.93624				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	99.99953				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	100.28465				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	111.02090				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37 On 20/09/2023 Spot Bond					0.00000	101.21759				0.00	0	0
Total CLN372 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 CLN372										0.00	0	0
CLN372 On 20/06/2019 Spot Bond					0.00000	101.23985				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 20/03/2021 Spot Bond			9.20500	102.96146	9.20500	102.93629				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 20/06/2019 Spot Bond					0.00000	98.61457				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	99.55288	10.98000	99.52397				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	101.43602	11.00000	101.40652				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond					0.00000	101.36931				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			11.73500	102.88872	11.73500	102.85684				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond					0.00000	101.48350				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond					0.00000	101.23955				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond					0.00000	100.30064				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond					0.00000	101.31123				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond					0.00000	101.24617				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 20/03/2020 Spot Bond					0.00000	101.33727				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	102.02584				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	99.83544				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	99.83638				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	101.24606				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	102.39590				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	101.25255				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond					0.00000	100.54656				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	101.36937				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	101.37586				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	100.54910				0.00	0	0
Total CLN412 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 CLN412										0.00	0	0
CLN41: On 20/09/2020 Spot Bond					0.00000	102.87544				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN41: On 20/09/2020 Spot Bond					0.00000	101.42124				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN41: On 18/07/2020 Spot Bond					0.00000	100.58211				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN41: On 23/09/2020 Spot Bond					0.00000	101.33717				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN41: On 20/12/2020 Spot Bond					0.00000	101.48608				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	50.96688				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	101.49904				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	100.37199				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	103.73954				0.00	0	0
Total CLN425 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 CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond					0.00000	113.19431				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2018 Spot Bond					0.00000	102.58093				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN427 On 20/12/2020 Spot Bond					0.00000	101.75781				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond					0.00000	128.74890				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond					0.00000	117.90227				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	119.70634				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	121.32108				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	129.64640				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	101.36292				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	101.30453				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	100.09556				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond					0.00000	131.03040				0.00	0	0
Total CLN440 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 CLN440										0.00	0	0
CLN44 On 20/03/2021 Spot Bond					0.00000	102.40151				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	102.00541				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			9.45500	110.06079	9.45500	110.03271				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			3.98000	144.89949	3.98000	144.84818				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN45 On 31/01/2025 Spot Bond			6.08000	106.04332	6.08000	105.99977				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN45 On 31/01/2025 Spot Bond			5.72000	108.37692	5.72000	108.33345				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN45 On 04/05/2021 Spot Bond					0.00000	101.90600				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN45 On 20/12/2021 Spot Bond					0.00000	101.52772				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN45 On 17/11/2021 Spot Bond					0.00000	99.76298				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN45 On 29/11/2021 Spot Bond					0.00000	102.39396				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN46 On 29/11/2021 Spot Bond					0.00000	101.77211				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46 On 15/02/2022 Spot Bond					0.00000	101.19925				0.00	0	0
Total CLN461 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 CLN461									0.00	0	0
CLN461 On 16/02/2022 Spot Bond			10.37500	104.50353	10.37500	104.47433			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			9.55500	103.05448	9.55500	103.02835		171,990,000,000.00	18,000,000	4,500,000	
Total CLN464 SPOT								171,990,000,000.00	18,000,000	4,500,000	
Total For CLN464								171,990,000,000.00	18,000,000	4,500,000	
CLN464 On 14/03/2020 Spot Bond					0.00000	101.34198		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	101.98616		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	101.01861		0.00	0	0	
Total CLN467 SPOT								0.00	0	0	
Total For CLN467								0.00	0	0	
CLN467 On 28/03/2020 Spot Bond					0.00000	101.02756		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	101.07094		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	100.00000		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	99.78336		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	102.17091		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	102.11039		0.00	0	0	
Total CLN475 SPOT								0.00	0	0	
Total For CLN475								0.00	0	0	
CLN475 On 20/09/2020 Spot Bond					0.00000	101.37586		0.00	0	0	
Total CLN476 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 CLN476										0.00	0	0
CLN477 On 29/11/2021 Spot Bond			100.00000	18.48348	100.00000	18.44212				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN481 On 07/06/2022 Spot Bond					0.00000	102.10212				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	102.00233				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN483 On 20/05/2021 Spot Bond					0.00000	102.81142				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN484 On 02/12/2021 Spot Bond					0.00000	102.16857				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN485 On 02/12/2021 Spot Bond			9.30500	105.21087	9.30500	105.18459				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN486 On 20/06/2022 Spot Bond					0.00000	101.97152				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN487 On 07/12/2021 Spot Bond			12.23500	106.39924	12.23500	106.48920				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN488 On 28/07/2022 Spot Bond			9.03500	102.89911	9.03500	102.87399				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN489 On 28/03/2020 Spot Bond					0.00000	101.01676				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN490 On 28/03/2022 Spot Bond					0.00000	101.06554				0.00	0	0
Total CLN490 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 CLN490										0.00	0	0
CLN490 On 07/06/2022 Spot Bond					0.00000	102.10212				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	100.90197				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN492 On 20/06/2022 Spot Bond					0.00000	101.37479				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			11.80500	102.72023	11.80500	105.21332				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	101.67018				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			10.03500	101.91158	10.03500	101.88446				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	101.69224				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	101.67914				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	101.94006				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	100.65003				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	100.66816				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	100.69255				0.00	0	0
Total CLN502 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 CLN502										0.00	0	0
CLN50: On 20/12/2022 Spot Bond					0.00000	101.41754				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN50: On 11/10/2024 Spot Bond					0.00000	100.69255				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN50: On 24/10/2020 Spot Bond					0.00000	100.31058				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN50: On 30/04/2019 Spot Bond					0.00000	100.16228				0.00	0	0
Total CLN506 SPOT										0.00	0	0
Total For CLN506										0.00	0	0
CLN50: On 20/12/2022 Spot Bond					0.00000	101.38900				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN50: On 24/02/2020 Spot Bond					0.00000	101.96310				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN51: On 11/10/2020 Spot Bond					0.00000	100.65756				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN51: On 14/11/2022 Spot Bond					0.00000	96.33244				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN51: On 07/06/2022 Spot Bond					0.00000	101.96987				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN51: On 23/02/2019 Spot Bond					0.00000	102.04491				0.00	0	0
Total CLN514 SPOT										0.00	0	0
Total For CLN514										0.00	0	0
CLN51: On 23/02/2019 Spot Bond					0.00000	102.44245				0.00	0	0
Total CLN515 SPOT										0.00	0	0
Total For CLN515										0.00	0	0
CLN51: On 15/09/2022 Spot Bond			9.96000	100.96313	9.96000	101.40973				0.00	0	0
Total CLN516 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 CLN516										0.00	0	0
CLN516 On 30/10/2022 Spot Bond			10.01000	100.14359	10.01000	101.35566				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN517 On 25/11/2022 Spot Bond					0.00000	101.79880				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN518 On 30/06/2022 Spot Bond			9.60000	101.77423	9.60000	102.61213				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN519 On 12/03/2023 Spot Bond					0.00000	101.36025				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN520 On 17/09/2020 Spot Bond					0.00000	101.29970				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN521 On 27/02/2023 Spot Bond					0.00000	101.33332				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN522 On 13/05/2021 Spot Bond					0.00000	99.83946				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN523 On 09/09/2022 Spot Bond			9.20000	100.59933	9.20000	100.56771				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN524 On 24/04/2021 Spot Bond					0.00000	100.26581				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN525 On 26/04/2023 Spot Bond					0.00000	98.07371				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN526 On 18/04/2028 Spot Bond					0.00000	226.46307				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.71500	96.53083	8.71500	96.50833				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			8.33000	8.33000	8.33000	198.94819				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			8.33000	8.33000	8.33000	199.43522				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF11 On 20/06/2019 Spot Bond					0.00000	101.21384				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond					0.00000	101.47229				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF13 On 20/09/2019 Spot Bond					0.00000	101.21378				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF14 On 20/06/2020 Spot Bond					0.00000	101.25904				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
CLNF15 On 17/08/2021 Spot Bond					0.00000	99.76506				0.00	0	0
Total CLNF16 SPOT										0.00	0	0
Total For CLNF16										0.00	0	0
COJ04 On 05/06/2018 Spot Bond			7.42500	103.90815	7.42500	103.88713				0.00	0	0
Total COJ04 SPOT										0.00	0	0
Total For COJ04										0.00	0	0
COJ05 On 05/06/2023 Spot Bond			9.00500	117.95935	9.00500	117.93081				0.00	0	700,000,000
Total COJ05 SPOT										0.00	0	700,000,000
Total For COJ05										0.00	0	700,000,000
COJ07 On 23/03/2021 Spot Bond			9.41500	104.69390	9.41500	104.66773				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJ08 On 22/06/2026 Spot Bond			9.95000	112.53833	9.95000	112.50831				0.00	0	10,000,000
Total COJ08 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 COJ08									0.00	0	10,000,000
COJG0 On 09/06/2024 Spot Bond			9.63500	106.64440	9.63500	106.61683			0.00	0	30,000,000
Total COJG01 SPOT									0.00	0	30,000,000
Total For COJG01									0.00	0	30,000,000
COT01 On 03/04/2023 Spot Bond			9.87000	97.95477	9.87000	97.92899			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			11.05500	95.88443	11.05500	95.85625			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			11.06000	94.40842	11.06000	94.38050			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			11.85000	98.67159	11.85000	100.12802			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	101.21074			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	98.86340			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04U On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSD04U 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
DEN38U 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
DEN40U On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DEN40U SPOT									0.00	0	0
Total For DEN40U									0.00	0	0
DENG7 On 21/09/2018 Spot Bond					0.00000	101.12832			0.00	0	0
Total DENG73 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 DENG73									0.00	0	0
DENG7 On 28/09/2018 Spot Bond					0.00000	100.98986			0.00	0	0
Total DENG74 SPOT									0.00	0	0
Total For DENG74									0.00	0	0
DENG7 On 04/09/2018 Spot Bond					0.00000	101.48780			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	101.48780			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	101.20384			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	101.16110			0.00	0	0
Total DENG78 SPOT									0.00	0	0
Total For DENG78									0.00	0	0
DOL00: On 20/09/2018 Spot Bond					0.00000	101.57066			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00: On 24/01/2019 Spot Bond					0.00000	100.48592			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	79.58331			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL01: On 20/12/2021 Spot Bond					0.00000	102.28034			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	101.81434			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	102.07137			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			9.38000	9.38000	9.38000	107.68754		37,520,000,000,000.00	4,000,000,000	0	
Total DSY03 SPOT								37,520,000,000,000.00	4,000,000,000	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DSY03									17,520,000,000,000.00	4,000,000,000	0
DV2021 On 18/06/2021 Spot Bond			8.90500	103.81407	8.90500	103.78922			0.00	0	10,000,000
Total DV2021 SPOT									0.00	0	10,000,000
Total For DV2021									0.00	0	10,000,000
DV22 On 07/02/2020 Spot Bond			8.44000	103.93805	8.44000	103.91431			17,798,115,016,000.00	2,108,781,400	879,390,700
Total DV22 SPOT									17,798,115,016,000.00	2,108,781,400	879,390,700
Total For DV22									17,798,115,016,000.00	2,108,781,400	879,390,700
DV22/R On 07/02/2020 Spot Bond			100.00000	33.44266	100.00000	33.36783			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			9.11000	105.31026	9.11000	105.28434			4,667,346,342,000.00	512,332,200	741,466,100
Total DV23 SPOT									4,667,346,342,000.00	512,332,200	741,466,100
Total For DV23									4,667,346,342,000.00	512,332,200	741,466,100
DV23/R On 27/02/2023 Spot Bond			100.00000	13.52344	100.00000	13.49318			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	13.52344	100.00000	13.49318			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			9.33500	103.64643	9.33500	103.62031			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.08651	9.69000	102.05983			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.08651	9.69000	102.05983			0.00	0	0
Total DV24/R2023 SPOT									0.00	0	0
Total For DV24/R2023									0.00	0	0
DV29 On 18/02/2029 Spot Bond			10.58500	99.09709	10.58500	99.06886			0.00	0	0
Total DV29 SPOT									0.00	0	0
Total For DV29									0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.17358	10.10000	102.14578			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.17358	10.10000	102.14578			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	101.53090			0.00	0	0
Total DVC029 SPOT									0.00	0	0
Total For DVC029									0.00	0	0
DVC03 On 23/10/2018 Spot Bond					0.00000	100.30100			0.00	0	0
Total DVC030 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 DVC030									0.00	0	0
DVF19 On 31/05/2019 Spot Bond					0.00000	102.18168			0.00	1,500,000,000	1,500,000,000
Total DVF19 SPOT									0.00	1,500,000,000	1,500,000,000
Total For DVF19									0.00	1,500,000,000	1,500,000,000
DVF20 On 29/11/2019 Spot Bond					0.00000	101.62405			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20f On 28/03/2020 Spot Bond					0.00000	101.10769			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF20f On 31/08/2020 Spot Bond					0.00000	101.57425			0.00	0	0
Total DVF20C SPOT									0.00	0	0
Total For DVF20C									0.00	0	0
DVF20f On 23/10/2020 Spot Bond					0.00000	100.31752			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	101.68324			0.00	0	0
Total DVF21 SPOT									0.00	0	0
Total For DVF21									0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	101.09915			0.00	0	0
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
DVF22f On 29/08/2022 Spot Bond					0.00000	101.62799			0.00	0	0
Total DVF22B SPOT									0.00	0	0
Total For DVF22B									0.00	0	0
DVF22f On 24/10/2022 Spot Bond					0.00000	100.30340			0.00	0	0
Total DVF22C SPOT									0.00	0	0
Total For DVF22C									0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	100.33774			0.00	0	0
Total DVF24 SPOT									0.00	0	0
Total For DVF24									0.00	0	0
E170 On 01/08/2020 Spot Bond			8.15000	114.27905	8.15000	114.25384			0.00	0	200,000,000
Total E170 SPOT									0.00	0	200,000,000
Total For E170									0.00	0	200,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	30.86298	100.00000	30.79392			0.00	0	0
Total E170/R207 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For E170/R207									0.00	0	0
ECN20 On 14/03/2020 Spot Bond			8.81000	102.82657	8.81000	102.80248			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			9.01500	103.78198	9.01500	103.75712			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			9.34500	104.14328	9.34500	104.11742			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			3.73000	105.34824	3.73000	105.31181			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			3.44000	99.57327	3.44000	99.53945			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	118.87296	2.25000	118.83644			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			3.26500	129.49045	3.26500	129.44728		1,371,300,000,000.00	420,000,000	210,000,000	
Total EL28 SPOT								1,371,300,000,000.00	420,000,000	210,000,000	
Total For EL28								1,371,300,000,000.00	420,000,000	210,000,000	
EL29 On 19/11/2029 Spot Bond			3.25500	117.79361	3.25500	117.75422		781,200,000,000.00	240,000,000	120,000,000	
Total EL29 SPOT								781,200,000,000.00	240,000,000	120,000,000	
Total For EL29								781,200,000,000.00	240,000,000	120,000,000	
EL30 On 29/07/2030 Spot Bond			3.27500	115.86771	3.27500	115.82888		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			3.37500	106.93632	3.37500	106.90025		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			3.41000	100.74562	3.41000	100.71150		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	118.87296	2.25000	118.83644		0.00	0	0	
Total EL36/I2038 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 EL36/I2038										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			8.98000	106.01052	8.98000	105.98480				0.00	0	30,000,000
Total EMM01 SPOT										0.00	0	30,000,000
Total For EMM01										0.00	0	30,000,000
EMM02 On 11/03/2021 Spot Bond			8.93500	106.05937	8.93500	106.03418				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.23000	99.31510	10.23000	99.28818				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			10.38500	10.38500	10.38500	95.20066				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			10.63500	10.63500	10.63500	100.65774				0.00	0	1,666,666,500
Total EMM05 SPOT										0.00	0	1,666,666,500
Total For EMM05										0.00	0	1,666,666,500
EMM06 On 23/06/2025 Spot Bond			10.21000	104.00457	10.21000	103.87865		612,600,000,000.00			60,000,000	30,000,000
Total EMM06 SPOT								612,600,000,000.00			60,000,000	30,000,000
Total For EMM06								612,600,000,000.00			60,000,000	30,000,000
EMM07 On 10/07/2027 Spot Bond			10.06000	106.11414	10.06000	104.89154				0.00	0	30,000,000
Total EMM07 SPOT										0.00	0	30,000,000
Total For EMM07										0.00	0	30,000,000
EMM07 On 17/07/2032 Spot Bond			10.63500	108.39729	10.63500	92.93753				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	100.38926				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01S On 23/04/2021 Spot Bond					0.00000	100.36301				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
EPF002 On 28/05/2018 Spot Bond					0.00000	101.65139				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	102.05945				0.00	0	0
Total EPF006 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 EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	101.61560				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	101.84734				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	100.25155				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	101.90334				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	99.99985				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF013 On 03/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	6,000,000,000
Total EPF013 SPOT										0.00	0	6,000,000,000
Total For EPF013										0.00	0	6,000,000,000
EPF014 On 01/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF020 On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPF030 On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF030 SPOT										0.00	0	0
Total For EPF030										0.00	0	0
EPFC33 On 06/09/2018 Spot Bond					0.00000	101.43696				0.00	0	0
Total EPFC33 SPOT										0.00	0	0
Total For EPFC33										0.00	0	0
EPFC34 On 03/05/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPFC34 SPOT										0.00	0	0
Total For EPFC34										0.00	0	0
EPFC35 On 06/11/2018 Spot Bond					0.00000	99.99997				0.00	0	0
Total EPFC35 SPOT										0.00	0	0
Total For EPFC35										0.00	0	0
EPFC36 On 06/11/2018 Spot Bond					0.00000	99.99997				0.00	0	0
Total EPFC36 SPOT										0.00	0	0
Total For EPFC36										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPFC36										0.00	0	0
EPFC3 On 04/03/2019 Spot Bond					0.00000	101.52583				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	100.70008				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	98.09886				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS08 On 04/10/2018 Spot Bond					0.00000	100.37611				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	100.19063				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	99.77372				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	99.75267				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/08/2019 Spot Bond					0.00000	99.76026				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/05/2019 Spot Bond					0.00000	99.72541				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERS3C5 SPOT									0.00	0	0
Total For ERS3C5									0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	106.97100	10.00000	106.94300			0.00	0	0
Total ERS12/JIBAR SPOT									0.00	0	0
Total For ERS12/JIBAR									0.00	0	0
ERSA1 On 17/08/2018 Spot Bond					0.00000	99.75624			0.00	0	0
Total ERS17 SPOT									0.00	0	0
Total For ERS17									0.00	0	0
ERSA2 On 17/08/2018 Spot Bond					0.00000	99.92006			0.00	0	0
Total ERS20 SPOT									0.00	0	0
Total For ERS20									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	99.44687			0.00	0	0
Total ERS21 SPOT									0.00	0	0
Total For ERS21									0.00	0	0
ERSA2 On 17/05/2019 Spot Bond					0.00000	100.11788			0.00	0	0
Total ERS22 SPOT									0.00	0	0
Total For ERS22									0.00	0	0
ERSA2 On 17/08/2019 Spot Bond					0.00000	100.07792			0.00	0	0
Total ERS23 SPOT									0.00	0	0
Total For ERS23									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	99.78323			0.00	0	0
Total ERS24 SPOT									0.00	0	0
Total For ERS24									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.77515			0.00	0	0
Total ERS25 SPOT									0.00	0	0
Total For ERS25									0.00	0	0
ES23 On 25/01/2023 Spot Bond			8.87500	107.07786	8.87500	107.05217		8,280,254,300,000.00	932,986,400	3,409,193,200	
Total ES23 SPOT								8,280,254,300,000.00	932,986,400	3,409,193,200	
Total For ES23								8,280,254,300,000.00	932,986,400	3,409,193,200	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.81536	10.00000	102.78765		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			9.59000	91.26910	9.59000	91.24574		13,881,991,074,000.00	1,447,548,600	8,161,328,100	
Total ES26 SPOT								13,881,991,074,000.00	1,447,548,600	8,161,328,100	
Total For ES26								13,881,991,074,000.00	1,447,548,600	8,161,328,100	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.76024	7.85000	100.73904		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES26/R186 SPOT									0.00	0	0
Total For ES26/R186									0.00	0	0
ES33 On 15/09/2033 Spot Bond			10.35000	79.39330	10.37500	79.21251			33,669,519,795,000.00	3,253,093,700	12,859,493,400
Total ES33 SPOT									13,669,519,795,000.00	3,253,093,700	12,859,493,400
Total For ES33									13,669,519,795,000.00	3,253,093,700	12,859,493,400
ES33/R On 15/09/2033 Spot Bond			7.50000	101.08627	7.50000	101.06604			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			10.54000	82.59094	10.54000	82.56777			323,787,284,348,000.00	30,719,856,200	37,640,664,800
Total ES42 SPOT									13,787,284,348,000.00	30,719,856,200	37,640,664,800
Total For ES42									13,787,284,348,000.00	30,719,856,200	37,640,664,800
ES42/R On 25/04/2042 Spot Bond			8.50000	100.29611	8.50000	100.27330			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF01U SPOT									0.00	0	0
Total For ESF01U									0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF02U SPOT									0.00	0	0
Total For ESF02U									0.00	0	0
ESFR0: On 20/04/2021 Spot Bond					0.00000	100.38468			0.00	0	2,900,000,000
Total ESFR03 SPOT									0.00	0	2,900,000,000
Total For ESFR03									0.00	0	2,900,000,000
EXX02 On 19/05/2019 Spot Bond					0.00000	101.00859			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	101.22032			0.00	0	0
Total FBJ20Z SPOT									0.00	0	0
Total For FBJ20Z									0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.25912			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF01U SPOT									0.00	0	0
Total For FIF01U									0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	102.04077			0.00	0	0
Total FIFB08 SPOT									0.00	0	0
Total For FIFB08									0.00	0	0
FIFB09 On 27/06/2019 Spot Bond					0.00000	101.05078			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	101.85477			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	100.38794			0.00	0	0
Total FIFB11 SPOT									0.00	0	0
Total For FIFB11									0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	99.84318			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	99.99977			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FIFB14 SPOT									0.00	0	0
Total For FIFB14									0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.85687			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	101.52107			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			8.17500	103.39980	8.17500	103.37704			0.00	0	383,000,000
Total FRB05 SPOT									0.00	0	383,000,000
Total For FRB05									0.00	0	383,000,000
FRB12 On 02/06/2019 Spot Bond					0.00000	102.18043			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	100.40918			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			10.40500	10.40500	10.40500	103.22816			0.00	0	60,000,000
Total FRB14 SPOT									0.00	0	60,000,000
Total For FRB14									0.00	0	60,000,000
FRB15 On 06/03/2020 Spot Bond					0.00000	104.26088			0.00	200,000,000	100,000,000
Total FRB15 SPOT									0.00	200,000,000	100,000,000
Total For FRB15									0.00	200,000,000	100,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	103.44375			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	100.96804			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	104.53407			0.00	0	0
Total FRB18 SPOT									0.00	0	0
Total For FRB18									0.00	0	0
FRB19 On 14/04/2021 Spot Bond			11.10500	103.82529	11.10500	103.79463			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	103.54399			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	102.12516			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	104.93375			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	101.91502			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			8.30500	106.71896	8.30500	106.69510			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	102.31122			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			2.83000	150.82480	2.83000	150.77610			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.14000	3.14000	3.14000	291.87837			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			3.08000	3.08000	3.08000	127.33874		123,200,000,000.00	40,000,000	40,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRBI25 SPOT									123,200,000,000.00	40,000,000	40,000,000
Total For FRBI25									123,200,000,000.00	40,000,000	40,000,000
FRBI28 On 31/03/2028 Spot Bond			3.55500	171.92109	3.55500	171.86238			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			3.70500	3.70500	3.70500	86.17147			0.00	0	0
Total FRBI29 SPOT									0.00	0	0
Total For FRBI29									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.12000	4.12000	4.12000	202.81071			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			4.16500	93.14736	4.16500	93.11403			0.00	0	0
Total FRBI46 SPOT									0.00	0	0
Total For FRBI46									0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			4.17000	95.44529	4.17000	96.40895			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			8.20000	8.20000	8.20000	81.58369			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			9.56000	9.56000	9.56000	55.27616			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			9.59000	9.59000	9.59000	54.58705			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC107 On 03/06/2021 Spot Bond					0.00000	101.98751			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC168 On 20/06/2018 Spot Bond					0.00000	101.25328			0.00	0	0
Total FRC168 SPOT									0.00	0	0
Total For FRC168									0.00	0	0
FRC169 On 31/01/2025 Spot Bond			4.17500	4.17500	4.17500	119.03235			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC170 On 20/06/2018 Spot Bond					0.00000	101.30484			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond					0.00000	101.30305				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 20/06/2018 Spot Bond					0.00000	101.30484				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond					0.00000	101.23977				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond					0.00000	101.21508				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond					0.00000	99.52242				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond					0.00000	101.39142				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 06/08/2023 Spot Bond					0.00000	100.41188				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 20/12/2018 Spot Bond					0.00000	102.94840				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond					0.00000	101.56943				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2019 Spot Bond					0.00000	101.27954				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond					0.00000	101.29193				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 02/04/2019 Spot Bond					0.00000	101.34821				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	106.97100	10.00000	106.94300				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond					0.00000	101.35392				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 20/06/2019 Spot Bond					0.00000	101.57748				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond					0.00000	103.46080				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC21: On 20/12/2019 Spot Bond					0.00000	101.33075				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21: On 07/05/2020 Spot Bond					0.00000	99.99988				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2019 Spot Bond					0.00000	99.99984				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 04/11/2019 Spot Bond					0.00000	100.06788				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC22 On 31/01/2022 Spot Bond			3.39000	147.90454	3.39000	147.85453				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	101.91934				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC23 On 25/06/2018 Spot Bond					0.00000	101.04737				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			4.25000	143.54829	4.25000	143.49641				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23 On 20/12/2020 Spot Bond					0.00000	101.88309				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23 On 08/02/2020 Spot Bond					0.00000	111.77261				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23 On 19/10/2020 Spot Bond					0.00000	115.62338				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	112.22938				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	116.15097				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	115.06792				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24 On 08/02/2020 Spot Bond					0.00000	111.81888				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24 On 08/02/2020 Spot Bond					0.00000	111.49308				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0

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 19/10/2020 Spot Bond					0.00000	100.95199				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	111.24454				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	100.94254				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	100.75743				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	111.30149				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	103.09637				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	113.89172				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	96.71373				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	102.40505				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25: On 14/03/2022 Spot Bond					0.00000	101.38607				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25: On 27/03/2020 Spot Bond					0.00000	101.18648				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

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 17/07/2027 Spot Bond					0.00000	100.50571				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25(On 27/03/2020 Spot Bond					0.00000	101.00197				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	99.97707				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	102.08527				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	102.71214	3.45500	102.67724				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	100.63913				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC26(On 13/07/2020 Spot Bond					0.00000	100.58134				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	101.22877				0.00	0	0
Total FRC263 SPOT										0.00	0	0
Total For FRC263										0.00	0	0
FRC26(On 13/07/2020 Spot Bond					0.00000	100.58005				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC26(On 20/06/2021 Spot Bond					0.00000	101.49913				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC26(On 23/08/2019 Spot Bond					0.00000	101.67699				0.00	0	0
Total FRC266 SPOT										0.00	0	0
Total For FRC266										0.00	0	0
FRC26(On 06/08/2023 Spot Bond					0.00000	103.46099				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC268 On 10/10/2020 Spot Bond					0.00000	100.64640			0.00	0	0
Total FRC268 SPOT									0.00	0	0
Total For FRC268									0.00	0	0
FRC269 On 21/10/2019 Spot Bond					0.00000	100.37251			0.00	0	0
Total FRC269 SPOT									0.00	0	0
Total For FRC269									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.03000	4.03000	4.03000	144.59673			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			3.97000	3.97000	3.97000	144.89854			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			3.95000	3.95000	3.95000	144.99930			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRD01U On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD01U SPOT									0.00	0	0
Total For FRD01U									0.00	0	0
FRD17U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD17U SPOT									0.00	0	0
Total For FRD17U									0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.17000	87.13952	4.17000	86.80429			0.00	0	0
Total FRI33 SPOT									0.00	0	0
Total For FRI33									0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.02500	103.77228	4.02500	103.73539			0.00	0	0
Total FRI38 SPOT									0.00	0	0
Total For FRI38									0.00	0	0
FRJ19 On 04/04/2019 Spot Bond					0.00000	101.02392			0.00	0	0
Total FRJ19 SPOT									0.00	0	0
Total For FRJ19									0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.10964			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.45092			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.62377			0.00	0	0
Total FRJ22 SPOT									0.00	0	0
Total For FRJ22									0.00	0	0
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.36962			0.00	0	0
Total FRJ23 SPOT									0.00	0	0
Total For FRJ23									0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.33990			0.00	240,000,000	120,000,000
Total FRJ25 SPOT									0.00	240,000,000	120,000,000
Total For FRJ25									0.00	240,000,000	120,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	101.51809			0.00	0	0
Total FRJ27 SPOT									0.00	0	0
Total For FRJ27									0.00	0	0
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			2.95800	2.95800	2.95800	104.82856			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			3.27000	3.27000	3.27000	116.28902			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	100.31597			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond					0.00000	100.31597			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			3.41000	104.88062	3.41000	113.82844			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS109 On 07/12/2033 Spot Bond			3.42000	220.20755	3.42000	220.13301			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS11C On 31/01/2038 Spot Bond			4.20000	101.10044	4.20000	101.06401			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS112 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	219.35421			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS113 On 29/04/2019 Spot Bond					0.00000	100.20188			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS114 On 31/01/2025 Spot Bond			3.43000	124.65695	3.43000	124.61466			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.70500	108.88339	3.70500	108.84563			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS119 On 31/01/2038 Spot Bond			3.94000	105.10101	3.94000	105.06388			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.57000	119.86333	3.57000	216.27254			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS121 On 07/12/2033 Spot Bond			3.62000	215.07814	3.62000	215.00417			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS122 On 31/01/2025 Spot Bond			2.96000	112.34982	2.96000	112.31313			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS123 On 07/12/2033 Spot Bond			3.65000	214.32142	3.65000	214.24755			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS124 On 31/01/2038 Spot Bond			4.77000	92.96210	4.77000	92.92718			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS126 On 31/03/2028 Spot Bond			4.34500	160.74011	4.34500	160.68180			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS127 On 31/01/2038 Spot Bond			4.30000	86.95378	4.30000	99.57517			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			3.86500	106.38844	3.86500	167.37202			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			3.92500	166.57706	3.92500	166.51851			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			4.16000	201.94494	4.16000	201.87256			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	98.56424			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			4.23000	87.56050	4.23000	100.61453			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			4.48500	4.48500	4.48500	96.89086			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			4.01000	104.00526	4.01000	103.96834			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			3.73500	169.29717	3.73500	169.23853			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			3.93000	207.41427	3.93000	207.34122			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			3.86500	167.43061	3.86500	167.37202			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS143 On 31/03/2028 Spot Bond			3.86500	167.43061	3.86500	167.37202			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS144 On 31/03/2028 Spot Bond			4.15500	98.74085	4.15500	163.29265			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			3.73000	122.37447	3.73000	122.33196			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.09000	149.46061	3.09000	149.41129			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS147 On 31/03/2028 Spot Bond			4.21500	162.52134	4.21500	162.46295			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS148 On 31/03/2028 Spot Bond			4.25500	161.97087	4.25500	161.91251			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS149 On 31/01/2025 Spot Bond			3.70000	122.60059	3.70000	122.55810			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS150 On 31/03/2028 Spot Bond			4.22500	162.38352	4.22500	162.32514			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.26500	4.26500	4.26500	161.77522			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS152 On 19/05/2019 Spot Bond					0.00000	120.05731			0.00	0	0
Total FRS157 SPOT									0.00	0	0
Total For FRS157									0.00	0	0
FRS153 On 20/06/2022 Spot Bond					0.00000	89.59638			0.00	0	0
Total FRS158 SPOT									0.00	0	0
Total For FRS158									0.00	0	0
FRS154 On 06/06/2023 Spot Bond					0.00000	93.46486			0.00	0	0
Total FRS159 SPOT									0.00	0	0
Total For FRS159									0.00	0	0
FRS155 On 06/06/2024 Spot Bond					0.00000	93.82543			0.00	0	0
Total FRS160 SPOT									0.00	0	0
Total For FRS160									0.00	0	0

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 06/06/2025 Spot Bond					0.00000	92.08636				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	72.67804				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	76.46790				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	79.33216				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	78.96498				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	45.74476				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	61.45765				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	59.35074				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	47.61061				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	157.49632				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	100.49895				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS17 On 16/10/2024 Spot Bond					0.00000	100.52999				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS17 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
FRS17 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
FRS17 On 26/01/2024 Spot Bond					0.00000	72.39010			0.00	0	0
Total FRS175 SPOT									0.00	0	0
Total For FRS175									0.00	0	0
FRS17 On 26/01/2024 Spot Bond					0.00000	72.38999			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			2.79000	2.79000	2.79000	296.78805			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			2.68000	2.68000	2.68000	298.35156			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			3.40000	3.40000	3.40000	288.29444			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			2.88000	150.56132	2.88000	150.51249			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	100.16901			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			2.58000	152.15033	2.58000	152.10224		1,548,000,000,000.00	600,000,000	300,000,000	
Total FRS51 SPOT								1,548,000,000,000.00	600,000,000	300,000,000	
Total For FRS51								1,548,000,000,000.00	600,000,000	300,000,000	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.06612			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0
FRS64 On 26/01/2042 Spot Bond			3.25000	111.45711	3.25000	111.41984			0.00	0	0
Total FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS81 On 30/10/2042 Spot Bond			2.94000	88.06716	2.94000	118.10570			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			2.89000	2.89000	2.89000	128.84560			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.92000	2.92000	2.92000	128.60634			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			3.59000	3.59000	3.59000	285.70891			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	99.97823			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	101.71282			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			7.88000	105.89744	7.88000	105.87483		5,988,800,000,000.00		760,000,000	190,000,000
Total FRX19 SPOT								5,988,800,000,000.00		760,000,000	190,000,000
Total For FRX19								5,988,800,000,000.00		760,000,000	190,000,000
FRX20 On 01/10/2020 Spot Bond			8.04500	102.38138	8.04500	102.35931			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			8.75500	8.75500	8.75500	97.53193			0.00	0	30,000,000
Total FRX23 SPOT									0.00	0	30,000,000
Total For FRX23									0.00	0	30,000,000
FRX24 On 10/12/2024 Spot Bond			9.19000	111.96816	9.19000	111.94052			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			9.57000	100.54469	9.57000	100.51902		317,724,000,000.00		33,200,000	508,300,000
Total FRX26 SPOT								317,724,000,000.00		33,200,000	508,300,000
Total For FRX26								317,724,000,000.00		33,200,000	508,300,000
FRX27 On 07/03/2027 Spot Bond			9.60000	105.15104	9.60000	105.12426		165,120,000,000.00		17,200,000	4,300,000
Total FRX27 SPOT								165,120,000,000.00		17,200,000	4,300,000
Total For FRX27								165,120,000,000.00		17,200,000	4,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX30 On 31/01/2030 Spot Bond			10.06500	100.44204	10.06500	100.41479			0.00	0	0
Total FRX30 SPOT									0.00	0	0
Total For FRX30									0.00	0	0
FRX31 On 21/02/2031 Spot Bond			10.22500	96.85561	10.22500	96.82893			0.00	0	650,000,000
Total FRX31 SPOT									0.00	0	650,000,000
Total For FRX31									0.00	0	650,000,000
FRX32 On 31/03/2032 Spot Bond			10.21500	104.70591	10.21500	103.28064			0.00	0	0
Total FRX32 SPOT									0.00	0	0
Total For FRX32									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.95000	75.09723	10.95000	75.07536			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A5 On 20/09/2018 Spot Bond					0.00000	101.18518			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/09/2018 Spot Bond					0.00000	101.29177			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/09/2018 Spot Bond					0.00000	101.23977			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/09/2018 Spot Bond					0.00000	101.40859			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A4 On 20/11/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/02/2019 Spot Bond					0.00000	101.83965			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	101.82588			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	101.87774			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS2D1 On 20/02/2019 Spot Bond					0.00000	102.10589			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	101.86286			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	102.05285			0.00	0	0
Total FS3B1 SPOT									0.00	0	0
Total For FS3B1									0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3B1U SPOT									0.00	0	0
Total For FS3B1U									0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3C1U SPOT									0.00	0	0
Total For FS3C1U									0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3D1U SPOT									0.00	0	0
Total For FS3D1U									0.00	0	0
FS4A3L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4A3U SPOT									0.00	0	0
Total For FS4A3U									0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4A4U SPOT									0.00	0	0
Total For FS4A4U									0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4A5U SPOT									0.00	0	0
Total For FS4A5U									0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4B1U SPOT									0.00	0	0
Total For FS4B1U									0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4C1U SPOT									0.00	0	0
Total For FS4C1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond					0.00000	100.53145				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	99.76869				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	101.66811				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH31A On 25/02/2020 Spot Bond					0.00000	101.68720				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	101.81124				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	101.96384				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond					0.00000	102.05918				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GPT44 On 06/06/2018 Spot Bond					0.00000	101.28841				0.00	0	0
Total GPT44 SPOT										0.00	0	0
Total For GPT44										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										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	102.09748				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	101.54022				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond					0.00000	100.77568				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	100.42864				0.00	1,000,000,000	1,000,000,000
Total GRT10 SPOT										0.00	1,000,000,000	1,000,000,000
Total For GRT10										0.00	1,000,000,000	1,000,000,000
GRT11 On 13/05/2021 Spot Bond					0.00000	99.81730				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	101.73770				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond					0.00000	100.49067				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT14 On 15/09/2021 Spot Bond					0.00000	101.91715			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	100.58065			0.00	0	0
Total GRT15 SPOT									0.00	0	0
Total For GRT15									0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	100.48107			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			9.27500	104.24512	9.27500	104.21930			0.00	0	0
Total GRT17 SPOT									0.00	0	0
Total For GRT17									0.00	0	0
GRT18 On 13/03/2020 Spot Bond					0.00000	101.49897			0.00	0	0
Total GRT18 SPOT									0.00	0	0
Total For GRT18									0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	102.32168			0.00	0	0
Total GRT19 SPOT									0.00	0	0
Total For GRT19									0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	100.82292			0.00	0	0
Total GRT20 SPOT									0.00	0	0
Total For GRT20									0.00	0	0
GRT21 On 03/04/2024 Spot Bond			9.86000	101.89445	9.86000	100.53897			0.00	0	0
Total GRT21 SPOT									0.00	0	0
Total For GRT21									0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	100.48822			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	100.74646			0.00	0	0
Total GRT23 SPOT									0.00	0	0
Total For GRT23									0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	101.41104			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	101.45900			0.00	0	0
Total GRT25G SPOT									0.00	0	0
Total For GRT25G									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT26G On 09/03/2028 Spot Bond					0.00000	101.50866			0.00	12,800,000	3,200,000
Total GRT26G SPOT									0.00	12,800,000	3,200,000
Total For GRT26G									0.00	12,800,000	3,200,000
GRX01U 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	100.71981			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	101.61010			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
HILB04 On 01/11/2019 Spot Bond					0.00000	100.20120			0.00	0	0
Total HILB04 SPOT									0.00	0	0
Total For HILB04									0.00	0	0
HILB05 On 11/07/2019 Spot Bond					0.00000	100.87778			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	100.62886			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	100.63664			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	100.97721			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	101.00860			0.00	0	0
Total HILB09 SPOT									0.00	0	0
Total For HILB09									0.00	0	0
HM1C4U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	106.97100	10.00000	106.94300				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	102.08515				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF08 On 15/04/2019 Spot Bond					0.00000	100.57673				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	100.75073				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	100.83293				0.00	0	0
Total HPF11 SPOT										0.00	0	0
Total For HPF11										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.25000	105.58993	8.25000	105.56635				0.00	0	0
Total HWAY20 SPOT										0.00	0	0
Total For HWAY20										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			100.00000	26.88573	100.00000	26.82556				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/R207										0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			3.17000	291.55884	3.17000	291.46212				0.00	0	20,000,000
Total HWAY23 SPOT										0.00	0	20,000,000
Total For HWAY23										0.00	0	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2 On 07/12/2024 Spot Bond			2.54000	2.54000	2.54000	306.79871			0.00	0	80,000,000
Total HWAY24 SPOT									0.00	0	80,000,000
Total For HWAY24									0.00	0	80,000,000
HWAY3 On 28/02/2033 Spot Bond			3.30000	88.19536	3.30000	100.27123			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			10.20500	94.95192	10.20500	94.92582		142,870,000,000.00		14,000,000	2,873,500,000
Total HWAY34 SPOT								142,870,000,000.00		14,000,000	2,873,500,000
Total For HWAY34								142,870,000,000.00		14,000,000	2,873,500,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.49523	100.00000	11.46951		0.00		0	0
Total HWAY34/R208 SPOT								0.00		0	0
Total For HWAY34/R208								0.00		0	0
HWAY3 On 31/07/2035 Spot Bond			10.16500	95.07897	10.16500	95.05293		528,580,000,000.00		52,000,000	843,000,000
Total HWAY35 SPOT								528,580,000,000.00		52,000,000	843,000,000
Total For HWAY35								528,580,000,000.00		52,000,000	843,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.49513	100.00000	11.46941		0.00		0	0
Total HWAY35/R209 SPOT								0.00		0	0
Total For HWAY35/R209								0.00		0	0
HWF08 On 15/07/2019 Spot Bond					0.00000	100.48848		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	101.53567		0.00	400,000,000		200,000,000
Total HWF09 SPOT								0.00	400,000,000		200,000,000
Total For HWF09								0.00	400,000,000		200,000,000
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total HWF10U SPOT								0.00		0	0
Total For HWF10U								0.00		0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	106.97100	10.00000	106.94300		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			2.28000	133.86202	2.28000	133.82080		55,988,167,008,000.00	24,556,213,600		94,423,513,700
Total I2025 SPOT								55,988,167,008,000.00	24,556,213,600		94,423,513,700
Total For I2025								55,988,167,008,000.00	24,556,213,600		94,423,513,700
I2029 On 31/03/2029 Spot Bond			2.63000	100.86480	2.63000	100.83285		19,904,873,590,000.00	7,568,393,000		37,888,734,900
Total I2029 SPOT								19,904,873,590,000.00	7,568,393,000		37,888,734,900
Total For I2029								19,904,873,590,000.00	7,568,393,000		37,888,734,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033 On 28/02/2033 Spot Bond			2.67000	104.73782	2.67000	104.70459			181,204,733,004,000.00	67,866,941,200	87,473,429,200
Total I2033 SPOT									11,204,733,004,000.00	67,866,941,200	87,473,429,200
Total For I2033									11,204,733,004,000.00	67,866,941,200	87,473,429,200
I2038 On 31/01/2038 Spot Bond			2.65000	128.02119	2.65000	127.98046			187,847,264,530,000.00	70,885,760,200	191,791,115,400
Total I2038 SPOT									17,847,264,530,000.00	70,885,760,200	191,791,115,400
Total For I2038									17,847,264,530,000.00	70,885,760,200	191,791,115,400
I2046 On 31/03/2046 Spot Bond			2.79000	120.88782	2.79000	120.84900			67,826,214,648,000.00	24,310,471,200	106,622,333,800
Total I2046 SPOT									17,826,214,648,000.00	24,310,471,200	106,622,333,800
Total For I2046									17,826,214,648,000.00	24,310,471,200	106,622,333,800
I2050 On 31/12/2050 Spot Bond			2.77000	128.74269	2.77000	128.70132			252,863,066,539,700.00	91,286,305,610	144,135,714,800
Total I2050 SPOT									2,863,066,539,700.00	91,286,305,610	144,135,714,800
Total For I2050									2,863,066,539,700.00	91,286,305,610	144,135,714,800
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	101.65776			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			8.75000	8.75000	8.75000	105.19092			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	102.20584			0.00	0	0
Total IBL102 SPOT									0.00	0	0
Total For IBL102									0.00	0	0
IBL103 On 08/06/2018 Spot Bond					0.00000	101.36363			0.00	0	0
Total IBL103 SPOT									0.00	0	0
Total For IBL103									0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.47491			0.00	0	0
Total IBL104 SPOT									0.00	0	0
Total For IBL104									0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	8.28000	8.28000	100.00555			0.00	0	0
Total IBL106 SPOT									0.00	0	0
Total For IBL106									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL108 On 22/11/2019 Spot Bond					0.00000	101.71884			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			3.25000	290.44829	3.25000	290.35557			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	101.33158			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			2.65000	2.65000	2.65000	151.72954			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	106.97100	10.00000	106.94300			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.15500	8.15500	8.15500	102.90364			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.83000	8.83000	8.83000	99.79267			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			8.82000	102.92116	8.82000	102.89662			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL53 On 31/07/2018 Spot Bond					0.00000	100.15466			0.00	0	0
Total IBL53 SPOT									0.00	0	0
Total For IBL53									0.00	0	0
IBL55 On 31/07/2018 Spot Bond			7.93500	102.18889	7.93500	102.16708			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond					0.00000	100.16859			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			7.89500	102.98838	7.89500	102.96636			0.00	0	0
Total IBL59 SPOT									0.00	0	0
Total For IBL59									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL60 On 17/02/2024 Spot Bond			9.43500	105.82683	9.43500	105.79988			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	100.79784			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0
IBL64 On 29/07/2019 Spot Bond					0.00000	100.09886			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	100.15948			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			3.38000	147.95610	3.38000	147.90611			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0
IBL68 On 29/06/2018 Spot Bond					0.00000	100.90100			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	101.93097			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	102.90633			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	101.94190			0.00	0	0
Total IBL76 SPOT									0.00	0	0
Total For IBL76									0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	102.39151			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			9.48500	106.53015	9.48500	106.50287		379,400,000,000.00		40,000,000	10,000,000
Total IBL78 SPOT								379,400,000,000.00		40,000,000	10,000,000
Total For IBL78								379,400,000,000.00		40,000,000	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
IBL79 On 27/01/2019 Spot Bond			7.72500	104.33286	7.72500	104.31103			0.00	0	0
Total IBL79 SPOT									0.00	0	0
Total For IBL79									0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL80U SPOT									0.00	0	0
Total For IBL80U									0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL81U SPOT									0.00	0	0
Total For IBL81U									0.00	0	0
IBL82 On 29/01/2019 Spot Bond					0.00000	100.40858			0.00	0	0
Total IBL82 SPOT									0.00	0	0
Total For IBL82									0.00	0	0
IBL83 On 22/03/2019 Spot Bond					0.00000	101.13494			0.00	0	0
Total IBL83 SPOT									0.00	0	0
Total For IBL83									0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL84U SPOT									0.00	0	0
Total For IBL84U									0.00	0	0
IBL85 On 20/05/2019 Spot Bond					0.00000	102.36808			0.00	360,000,000	180,000,000
Total IBL85 SPOT									0.00	360,000,000	180,000,000
Total For IBL85									0.00	360,000,000	180,000,000
IBL86 On 20/05/2021 Spot Bond					0.00000	103.07875			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			8.02500	106.22404	8.02500	106.20096			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			8.90500	108.50098	8.90500	108.47487			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	22.73373	100.00000	22.68287			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	101.82986			0.00	0	0
Total IBL89 SPOT									0.00	0	0
Total For IBL89									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.66770			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	100.59531			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	101.75599			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	101.67143			0.00	0	0
Total IBL94 SPOT									0.00	0	0
Total For IBL94									0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	102.12066			0.00	0	0
Total IBL95 SPOT									0.00	0	0
Total For IBL95									0.00	0	0
IBL96 On 21/09/2019 Spot Bond					0.00000	101.12693			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	100.78998			0.00	0	0
Total IBL97 SPOT									0.00	0	0
Total For IBL97									0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	101.46653			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			7.89500	101.90060	7.89500	101.87904			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	10.82804	100.00000	10.80381			0.00	0	0
Total IDC02U SPOT									0.00	0	0
Total For IDC02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCC01 On 06/12/2018 Spot Bond					0.00000	101.40324			0.00	0	0
Total IDCC01 SPOT									0.00	0	0
Total For IDCC01									0.00	0	0
IDCC02 On 26/04/2019 Spot Bond					0.00000	100.24015			0.00	0	0
Total IDCC02 SPOT									0.00	0	0
Total For IDCC02									0.00	0	0
IDCG02 On 22/10/2018 Spot Bond					0.00000	100.45059			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			9.16500	98.57871	9.16500	98.55458			0.00	0	50,000,000
Total IDCG03 SPOT									0.00	0	50,000,000
Total For IDCG03									0.00	0	50,000,000
IDCG05 On 24/11/2019 Spot Bond					0.00000	101.67682			0.00	1,000,000,000	1,000,000,000
Total IDCG05 SPOT									0.00	1,000,000,000	1,000,000,000
Total For IDCG05									0.00	1,000,000,000	1,000,000,000
IDCG06 On 24/11/2024 Spot Bond			10.16000	101.47823	10.16000	101.45046			0.00	0	0
Total IDCG06 SPOT									0.00	0	0
Total For IDCG06									0.00	0	0
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.98559			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			11.03500	101.42500	11.03500	107.05366			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	101.53939			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	101.56148			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			10.26000	107.58344	10.26000	107.55387			0.00	0	0
Total IDCG11 SPOT									0.00	0	0
Total For IDCG11									0.00	0	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.25486			0.00	0	0
Total IDCG12 SPOT									0.00	0	0
Total For IDCG12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.26253			0.00	0	0
Total IDCG13 SPOT									0.00	0	0
Total For IDCG13									0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	100.21666			0.00	0	0
Total IDCP06 SPOT									0.00	0	0
Total For IDCP06									0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.31345			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
IDCP2L On 05/04/2025 Spot Bond			100.00000	5.19330	100.00000	5.18181			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			8.56000	104.34918	8.56000	104.32516			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			7.55500	103.69763	7.55500	103.67663			0.00	0	0
Total IFC02 SPOT									0.00	0	0
Total For IFC02									0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN276U SPOT									0.00	0	0
Total For IN276U									0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN289U SPOT									0.00	0	0
Total For IN289U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		46,495,201,900,000.00	464,952,019	2,568,349,949	
Total IN303U SPOT								16,495,201,900,000.00	464,952,019	2,568,349,949	
Total For IN303U								16,495,201,900,000.00	464,952,019	2,568,349,949	
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		59,779,548,000,000.00	597,795,480	6,006,533,009	
Total IN304U SPOT								19,779,548,000,000.00	597,795,480	6,006,533,009	
Total For IN304U								19,779,548,000,000.00	597,795,480	6,006,533,009	
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IN306U SPOT								0.00	0	0	
Total For IN306U								0.00	0	0	
IN313U On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IN313U SPOT								0.00	0	0	
Total For IN313U								0.00	0	0	
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IN327U SPOT								0.00	0	0	
Total For IN327U								0.00	0	0	
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IN329U SPOT								0.00	0	0	
Total For IN329U								0.00	0	0	
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IN334U SPOT								0.00	0	0	
Total For IN334U								0.00	0	0	
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IN342U SPOT								0.00	0	0	
Total For IN342U								0.00	0	0	
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IN343U SPOT								0.00	0	0	
Total For IN343U								0.00	0	0	
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IN345U SPOT								0.00	0	0	
Total For IN345U								0.00	0	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN355U SPOT									0.00	0	0
Total For IN355U									0.00	0	0
IN359U On 01/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN359U SPOT									0.00	0	0
Total For IN359U									0.00	0	0
IN366U On 16/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN366U SPOT									0.00	0	0
Total For IN366U									0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN367U SPOT									0.00	0	0
Total For IN367U									0.00	0	0
IN374U On 13/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN374U SPOT									0.00	0	0
Total For IN374U									0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	75.78758			0.00	0	0
Total ING196 SPOT									0.00	0	0
Total For ING196									0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	106.97100	10.00000	106.94300			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0
ING228 On 22/09/2018 Spot Bond					0.00000	101.24027			0.00	0	0
Total ING228 SPOT									0.00	0	0
Total For ING228									0.00	0	0
ING232 On 04/10/2018 Spot Bond					0.00000	107.51334			0.00	0	0
Total ING232 SPOT									0.00	0	0
Total For ING232									0.00	0	0
ING335 On 15/08/2019 Spot Bond					0.00000	100.87398			0.00	0	0
Total ING335 SPOT									0.00	0	0
Total For ING335									0.00	0	0
ING360 On 22/09/2022 Spot Bond					0.00000	101.26536			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	101.69830			0.00	0	0
Total ING362 SPOT									0.00	0	0
Total For ING362									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING370 On 29/01/2019 Spot Bond					0.00000	100.15550				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	100.15916				0.00	0	0
Total ING371 SPOT										0.00	0	0
Total For ING371										0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	100.17037				0.00	0	0
Total ING375 SPOT										0.00	0	0
Total For ING375										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	99.84152				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	101.46643				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	100.00029				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			11.20500	106.62247	11.20500	106.59037				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	101.81405				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	106.97100	10.00000	106.94300				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	100.79886				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond					0.00000	101.19071				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF13 On 04/12/2020 Spot Bond					0.00000	101.55236			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF14 On 17/12/2018 Spot Bond					0.00000	101.19746			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	101.57938			0.00	0	0
Total IPF15 SPOT									0.00	0	0
Total For IPF15									0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	101.25059			0.00	0	0
Total IPF16 SPOT									0.00	0	0
Total For IPF16									0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	101.14099			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	101.15344			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	101.16589			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	101.19488			0.00	0	0
Total IPF20 SPOT									0.00	0	0
Total For IPF20									0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	101.23740			0.00	0	0
Total IPF21 SPOT									0.00	0	0
Total For IPF21									0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	101.35672			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	99.99982			0.00	0	0
Total IPF24 SPOT									0.00	0	0
Total For IPF24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPFC18 On 26/07/2018 Spot Bond					0.00000	100.22166			0.00	0	0
Total IPFC18 SPOT									0.00	0	0
Total For IPFC18									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.13000	104.99147	9.13000	104.96558			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	101.78192			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	100.86791			0.00	1,100,000,000	1,000,000,000
Total IPL8 SPOT									0.00	1,100,000,000	1,000,000,000
Total For IPL8									0.00	1,100,000,000	1,000,000,000
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	102.05489			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.73454	2.75000	100.72695			0.00	0	0
Total IV017/R212 SPOT									0.00	0	0
Total For IV017/R212									0.00	0	0
IV019 On 31/03/2028 Spot Bond			5.77500	142.55993	5.77500	142.38855			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	102.20422			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2019 Spot Bond					0.00000	100.33392			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			4.28000	4.28000	4.28000	118.26852			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			4.28000	4.28000	4.28000	118.26852			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV031 On 11/03/2020 Spot Bond					0.00000	101.57863				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	100.20616				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	100.47448				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			11.10500	106.09312	11.10500	106.06145				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	106.15909				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	100.43076				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	101.44034				0.00	0	0
Total IV038 SPOT										0.00	0	0
Total For IV038										0.00	0	0
IV039 On 31/01/2022 Spot Bond			4.83000	4.83000	4.83000	140.64249				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	103.31534				0.00	260,000,000	200,000,000
Total IV040 SPOT										0.00	260,000,000	200,000,000
Total For IV040										0.00	260,000,000	200,000,000
IV041 On 29/09/2021 Spot Bond			11.45500	102.68729	11.45500	102.65621				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	102.41376				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			11.34500	11.34500	11.34500	109.04533				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV044 On 31/01/2022 Spot Bond					0.00000	100.21019			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			4.58000	141.91691	4.58000	141.86436		2,024,360,000,000.00	442,000,000	221,000,000	
Total IV045 SPOT								2,024,360,000,000.00	442,000,000	221,000,000	
Total For IV045								2,024,360,000,000.00	442,000,000	221,000,000	
IV046 On 21/06/2022 Spot Bond					0.00000	101.42686			0.00	0	0
Total IV046 SPOT									0.00	0	0
Total For IV046									0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV100U SPOT									0.00	0	0
Total For IV100U									0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV115U SPOT									0.00	0	0
Total For IV115U									0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV118U SPOT									0.00	0	0
Total For IV118U									0.00	0	0
IV123U On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV123U SPOT									0.00	0	0
Total For IV123U									0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV125U SPOT									0.00	0	0
Total For IV125U									0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.52500	158.31069	4.52500	158.25251			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
IVA724 On 03/05/2018 Spot Bond			7.20000	7.20000	7.20000	7.20000			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	99.70090			0.00	0	0
Total IVA726 SPOT									0.00	0	0
Total For IVA726									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA727 On 24/05/2018 Spot Bond			7.30000	7.30000	7.30000	99.56193			0.00	0	0
Total IVA727 SPOT									0.00	0	0
Total For IVA727									0.00	0	0
IVA728 On 31/05/2018 Spot Bond			7.30000	7.30000	7.30000	99.42334			0.00	0	0
Total IVA728 SPOT									0.00	0	0
Total For IVA728									0.00	0	0
IVA729 On 07/06/2018 Spot Bond			7.30000	7.30000	7.30000	99.28515			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	99.13575			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	98.99647			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	98.87740			0.00	0	0
Total IVA733 SPOT									0.00	0	0
Total For IVA733									0.00	0	0
IVA734 On 12/07/2018 Spot Bond			7.40000	7.40000	7.40000	98.58097			0.00	0	0
Total IVA734 SPOT									0.00	0	0
Total For IVA734									0.00	0	0
IVA736 On 25/07/2018 Spot Bond			7.40000	7.40000	7.40000	98.32550			0.00	0	0
Total IVA736 SPOT									0.00	0	0
Total For IVA736									0.00	0	0
IVA831 On 03/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		420,000,000,000,000.00	44,200,000,000	44,200,000,000	
Total IVA831 SPOT								20,000,000,000,000.00	44,200,000,000	44,200,000,000	
Total For IVA831								20,000,000,000,000.00	44,200,000,000	44,200,000,000	
IVC005 On 25/11/2020 Spot Bond			10.00000	106.97100	10.00000	106.94300			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	100.81482			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	100.80078			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC034 On 30/06/2021 Spot Bond					0.00000	100.81918			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0
IVC035 On 30/06/2019 Spot Bond					0.00000	98.20555			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			8.49500	103.73398	8.49500	103.71014			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	46.48100	100.00000	46.37700			0.00	0	0
Total IVC037 SPOT									0.00	0	0
Total For IVC037									0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC038 SPOT									0.00	0	0
Total For IVC038									0.00	0	0
IVC040 On 24/07/2021 Spot Bond			8.97500	103.68797	8.97500	103.66283			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	101.87381			0.00	0	0
Total IVC049 SPOT									0.00	0	0
Total For IVC049									0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	101.09300			0.00	0	0
Total IVC055 SPOT									0.00	0	0
Total For IVC055									0.00	0	0
IVC060 On 31/07/2018 Spot Bond					0.00000	100.16780			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	100.85262			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	99.99977			0.00	0	0
Total IVC063 SPOT									0.00	0	0
Total For IVC063									0.00	0	0
IVC065 On 10/09/2018 Spot Bond					0.00000	101.43430			0.00	0	0
Total IVC065 SPOT									0.00	0	0
Total For IVC065									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC070 On 20/01/2019 Spot Bond					0.00000	100.86885			0.00	0	0
Total IVC070 SPOT									0.00	0	0
Total For IVC070									0.00	0	0
IVC075 On 21/04/2019 Spot Bond					0.00000	100.35387			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	0.00000			0.00	0	0
Total IVC077 SPOT									0.00	0	0
Total For IVC077									0.00	0	0
IVC081 On 14/07/2019 Spot Bond					0.00000	100.52445			0.00	0	0
Total IVC081 SPOT									0.00	0	0
Total For IVC081									0.00	0	0
IVC092 On 24/11/2019 Spot Bond					0.00000	101.81043			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	101.73401			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			9.82500	107.40594	9.82500	107.37764		102,180,000,000.00	10,400,000	2,600,000	
Total IVC094 SPOT								102,180,000,000.00	10,400,000	2,600,000	
Total For IVC094								102,180,000,000.00	10,400,000	2,600,000	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.98668			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			7.89500	103.65543	7.89500	103.63319			0.00	0	0
Total IVC098 SPOT									0.00	0	0
Total For IVC098									0.00	0	0
IVC102 On 31/01/2020 Spot Bond					0.00000	100.18630			0.00	0	0
Total IVC102 SPOT									0.00	0	0
Total For IVC102									0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	101.00247			0.00	0	0
Total IVC103 SPOT									0.00	0	0
Total For IVC103									0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	101.54312			0.00	0	0
Total IVC105 SPOT									0.00	0	0
Total For IVC105									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC106 On 13/03/2020 Spot Bond					0.00000	101.41043			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	100.99194			0.00	0	0
Total IVC107 SPOT									0.00	0	0
Total For IVC107									0.00	0	0
IVC108 On 29/07/2019 Spot Bond					0.00000	100.18217			0.00	0	0
Total IVC108 SPOT									0.00	0	0
Total For IVC108									0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	102.04948			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			9.47500	105.34324	9.47500	105.31630			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	101.83922			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	101.66748			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	101.74670			0.00	0	0
Total IVC113 SPOT									0.00	0	0
Total For IVC113									0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	101.42254			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	99.78198			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	101.84304			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	100.84667			0.00	0	0
Total IVC120 SPOT									0.00	0	0
Total For IVC120									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC121 On 22/09/2018 Spot Bond					0.00000	101.15327				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	100.80480				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	101.26395				0.00	0	0
Total IVC124 SPOT										0.00	0	0
Total For IVC124										0.00	0	0
IVC126 On 30/04/2019 Spot Bond					0.00000	100.17168				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	100.98532				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	101.06963				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	100.98511				0.00	0	0
Total IVC129 SPOT										0.00	0	0
Total For IVC129										0.00	0	0
IVC130 On 23/04/2019 Spot Bond					0.00000	100.33607				0.00	0	0
Total IVC130 SPOT										0.00	0	0
Total For IVC130										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IVF41U On 16/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF41U SPOT									0.00	0	0
Total For IVF41U									0.00	0	0
IVF47U On 16/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF47U SPOT									0.00	0	0
Total For IVF47U									0.00	0	0
JAS01 On 31/01/2019 Spot Bond					0.00000	100.19373			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
KAP002 On 13/06/2019 Spot Bond					0.00000	101.41642			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond					0.00000	101.58707			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KAP005 On 29/06/2018 Spot Bond					0.00000	101.03856			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	100.98141			0.00	0	0
Total KAP006 SPOT									0.00	0	0
Total For KAP006									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP007 On 26/10/2021 Spot Bond			9.37500	102.80443	9.37500	102.77870			210,000,000,000.00	22,400,000	5,600,000
Total KAP007 SPOT									210,000,000,000.00	22,400,000	5,600,000
Total For KAP007									210,000,000,000.00	22,400,000	5,600,000
KAP008 On 28/11/2019 Spot Bond					0.00000	102.37766			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	101.76276			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	101.33282			0.00	0	0
Total KAP010 SPOT									0.00	0	0
Total For KAP010									0.00	0	0
KAP012 On 01/12/2022 Spot Bond					0.00000	101.70231			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	100.32118			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	100.00004			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	100.63101			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			9.65000	123.85312	9.65000	123.82140			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK05 On 28/02/2019 Spot Bond					0.00000	101.35051			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK08 On 30/10/2019 Spot Bond					0.00000	100.23858			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK08/ On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LBK08/JIBAR SPOT									0.00	0	0
Total For LBK08/JIBAR									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.40000	104.57916	9.40000	104.55263			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	104.26733	9.62000	104.24028			0.00	0	0
Total LBK11/R207 SPOT									0.00	0	0
Total For LBK11/R207									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	101.90375	9.71000	101.87706			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	100.68614			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	101.72622			0.00	0	0
Total LBK16 SPOT									0.00	0	0
Total For LBK16									0.00	0	0
LBK17 On 22/03/2020 Spot Bond					0.00000	101.17835			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	103.64255			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			9.53500	106.42178	9.53500	106.39455		19,070,000,000,000.00	2,000,000,000	2,500,000,000	
Total LBK20 SPOT								19,070,000,000,000.00	2,000,000,000	2,500,000,000	
Total For LBK20								19,070,000,000,000.00	2,000,000,000	2,500,000,000	
LBK21 On 04/09/2018 Spot Bond					0.00000	101.44204			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	101.73662			0.00	0	0
Total LBK22 SPOT									0.00	0	0
Total For LBK22									0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	101.64715			0.00	11,200,000	2,800,000
Total LBK23 SPOT									0.00	11,200,000	2,800,000
Total For LBK23									0.00	11,200,000	2,800,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK24 On 10/10/2024 Spot Bond			9.93500	102.42760	9.93500	102.40047			67,558,000,000.00	6,800,000	4,001,700,000
Total LBK24 SPOT									67,558,000,000.00	6,800,000	4,001,700,000
Total For LBK24									67,558,000,000.00	6,800,000	4,001,700,000
LBK25 On 25/03/2019 Spot Bond					0.00000	101.05744			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	101.10502			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	101.18538			0.00	0	0
Total LBK27 SPOT									0.00	0	0
Total For LBK27									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			9.10000	102.20676	9.10000	102.18164			0.00	0	580,000,000
Total LGL04 SPOT									0.00	0	580,000,000
Total For LGL04									0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	102.72920			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LGL06 On 04/10/2022 Spot Bond			9.58500	103.09879	9.58500	103.07242			0.00	0	2,500,000,000
Total LGL06 SPOT									0.00	0	2,500,000,000
Total For LGL06									0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	101.70418			0.00	0	50,000,000
Total LGL07 SPOT									0.00	0	50,000,000
Total For LGL07									0.00	0	50,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	102.91713			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	103.22684			0.00	0	0
Total LGL09 SPOT									0.00	0	0
Total For LGL09									0.00	0	0
LHC04U On 21/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC04U SPOT									0.00	0	0
Total For LHC04U									0.00	0	0
LHL17 On 14/11/2018 Spot Bond					0.00000	101.03287			0.00	0	0
Total LHL17 SPOT									0.00	0	0
Total For LHL17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL18 On 14/11/2018 Spot Bond			9.72500	101.55418	9.72500	101.52755			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			13.40000	100.97015	13.40000	100.93398			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	99.76436			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	99.79180			0.00	0	0
Total LHL27 SPOT									0.00	0	0
Total For LHL27									0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	99.76567			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	104.79051			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	101.86078			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	102.63363			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	102.09851			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	101.62606			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	101.68041			0.00	0	0
Total MAQ0A4 SPOT									0.00	0	0
Total For MAQ0A4									0.00	0	0
MAQ0J On 28/02/2020 Spot Bond					0.00000	101.44889			0.00	0	0
Total MAQ0J1 SPOT									0.00	0	0
Total For MAQ0J1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ0J On 28/12/2020 Spot Bond					0.00000	101.40481				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	99.95995				0.00	0	0
Total MAQ111 SPOT										0.00	0	0
Total For MAQ111										0.00	0	0
MAQ11 On 10/12/2018 Spot Bond					0.00000	101.26693				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	100.14990				0.00	0	0
Total MAQ117 SPOT										0.00	0	0
Total For MAQ117										0.00	0	0
MAQ11 On 09/05/2018 Spot Bond					0.00000	99.95939				0.00	0	0
Total MAQ118 SPOT										0.00	0	0
Total For MAQ118										0.00	0	0
MAQ12 On 16/07/2018 Spot Bond					0.00000	98.62502				0.00	0	0
Total MAQ120 SPOT										0.00	0	0
Total For MAQ120										0.00	0	0
MAQ12 On 25/07/2018 Spot Bond					0.00000	98.45037				0.00	0	0
Total MAQ121 SPOT										0.00	0	0
Total For MAQ121										0.00	0	0
MBF04 On 17/08/2018 Spot Bond					0.00000	100.02450				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	101.91573				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	101.91008				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	99.95949				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF05: On 28/09/2019 Spot Bond					0.00000	101.53755			0.00	0	0
Total MBF053 SPOT									0.00	0	0
Total For MBF053									0.00	0	0
MBF05: On 27/03/2020 Spot Bond					0.00000	101.31490			0.00	0	0
Total MBF055 SPOT									0.00	0	0
Total For MBF055									0.00	0	0
MBF05: On 28/08/2018 Spot Bond					0.00000	101.50116			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	102.01363			0.00	0	0
Total MBF057 SPOT									0.00	0	0
Total For MBF057									0.00	0	0
MBP03: On 12/09/2019 Spot Bond					0.00000	101.35109			0.00	0	0
Total MBP035 SPOT									0.00	0	0
Total For MBP035									0.00	0	0
MBP03: On 11/04/2020 Spot Bond					0.00000	100.58754			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	101.62269			0.00	0	0
Total MBP037 SPOT									0.00	0	0
Total For MBP037									0.00	0	0
MBP03: On 02/11/2022 Spot Bond					0.00000	100.01787			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	101.67686			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	101.70673			0.00	0	0
Total MBP040 SPOT									0.00	0	0
Total For MBP040									0.00	0	0
MBP04: On 13/04/2021 Spot Bond					0.00000	100.53800			0.00	0	0
Total MBP041 SPOT									0.00	0	0
Total For MBP041									0.00	0	0
MBP04: On 26/04/2021 Spot Bond					0.00000	100.24542			0.00	0	0
Total MBP042 SPOT									0.00	0	0
Total For MBP042									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA0 On 16/04/2019 Spot Bond			8.12500	101.34140	8.12500	101.31934			0.00	0	0
Total MBSA01 SPOT									0.00	0	0
Total For MBSA01									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	101.45329	8.00000	101.43154			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			8.17500	101.19581	8.17500	101.17366			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	100.54460	8.91000	100.52065			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	102.96146			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond					0.00000	103.07512			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.14500	103.90648	8.14500	103.88357			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			9.23000	105.75349	9.23000	105.72714			0.00	0	20,000,000
Total MEFSB5 SPOT									0.00	0	20,000,000
Total For MEFSB5									0.00	0	20,000,000
MFS1A On 20/12/2018 Spot Bond					0.00000	101.14227			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			9.20000	9.20000	9.20000	102.66645			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	100.51105			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	100.55404			0.00	0	0
Total MMF201 SPOT									0.00	0	0
Total For MMF201									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMF30 On 15/12/2024 Spot Bond					0.00000	100.71149			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	101.86269			0.00	0	0
Total MMF401 SPOT									0.00	0	0
Total For MMF401									0.00	0	0
MMIG0 On 17/03/2019 Spot Bond					0.00000	101.15923			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			9.18500	9.18500	9.18500	103.54337		459,250,000,000.00	50,000,000	450,000,000	
Total MMIG02 SPOT								459,250,000,000.00	50,000,000	450,000,000	
Total For MMIG02								459,250,000,000.00	50,000,000	450,000,000	
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.85048			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			11.11000	11.11000	11.11000	103.51493			0.00	0	0
Total MMIG04 SPOT									0.00	0	0
Total For MMIG04									0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			9.88500	9.88500	9.88500	105.81673			0.00	0	1,050,000,000
Total MMIG05 SPOT									0.00	0	1,050,000,000
Total For MMIG05									0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.87994			0.00	0	0
Total MMIG06 SPOT									0.00	0	0
Total For MMIG06									0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	101.37404			0.00	1,500,000,000	1,500,000,000
Total MTN06 SPOT									0.00	1,500,000,000	1,500,000,000
Total For MTN06									0.00	1,500,000,000	1,500,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	101.11412			0.00	0	0
Total MTN07 SPOT									0.00	0	0
Total For MTN07									0.00	0	0
MTN08 On 11/10/2020 Spot Bond					0.00000	100.47390			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MTN09 On 11/10/2022 Spot Bond					0.00000	101.18542				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	100.65759				0.00	0	0
Total MTN10 SPOT										0.00	0	0
Total For MTN10										0.00	0	0
MTNC1 On 15/05/2018 Spot Bond					0.00000	99.83891				0.00	0	0
Total MTNC19 SPOT										0.00	0	0
Total For MTNC19										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	102.29686				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	100.99813				0.00	0	0
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N5D23 On 20/09/2019 Spot Bond					0.00000	101.31643				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	109.65182				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N5G23I On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total N5G23U SPOT									0.00	0	0
Total For N5G23U									0.00	0	0
N6A19 On 20/12/2018 Spot Bond					0.00000	100.67950			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	100.72485			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	100.73340			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	100.74213			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	100.78645			0.00	0	0
Total N6E26 SPOT									0.00	0	0
Total For N6E26									0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	100.93426			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	88.94650			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			9.38500	99.79801	9.38500	99.77273		45,430,908,000,000.00	4,840,800,000	1,710,200,000	
Total NAM01 SPOT								15,430,908,000,000.00	4,840,800,000	1,710,200,000	
Total For NAM01								15,430,908,000,000.00	4,840,800,000	1,710,200,000	
NAM02 On 29/06/2020 Spot Bond			8.80500	104.91833	8.80500	104.89350		0.00	0	0	
Total NAM02 SPOT								0.00	0	0	
Total For NAM02								0.00	0	0	
NAM03 On 01/08/2023 Spot Bond			9.33500	105.58846	9.33500	105.56185		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			10.11000	104.95513	10.11000	104.92654		0.00	0	0	
Total NAM04 SPOT								0.00	0	0	
Total For NAM04								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11/ On 28/11/2020 Spot Bond			8.43000	105.06375	8.43000	105.03979			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.13000	101.87163	9.13000	101.84692			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	101.25326	9.38000	101.22804			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			9.13500	103.95639	9.13500	103.93115			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			8.60500	104.96622	8.60500	105.22272			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			9.15500	100.92367	9.15500	100.89872			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK16/ On 12/02/2025 Spot Bond			9.31000	102.83174	9.31000	102.80589			0.00	0	860,000,000
Total NBK16A SPOT									0.00	0	860,000,000
Total For NBK16A									0.00	0	860,000,000
NBK17/ On 22/04/2026 Spot Bond			9.55000	102.62034	9.55000	102.59419			0.00	0	1,220,000,000
Total NBK17A SPOT									0.00	0	1,220,000,000
Total For NBK17A									0.00	0	1,220,000,000
NBK18/ On 01/06/2020 Spot Bond			8.67500	105.09327	8.67500	105.06875			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			9.30500	105.28470	9.30500	105.25840			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			9.45000	109.54022	9.45000	109.51244			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond					0.00000	99.51892			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK21/ On 21/07/2027 Spot Bond			9.87000	107.63881	9.87000	107.61017			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK22/ On 19/11/2022 Spot Bond			9.47500	106.87346	9.47500	106.84613		144,020,000,000.00		15,200,000	3,800,000
Total NBK22A SPOT								144,020,000,000.00		15,200,000	3,800,000
Total For NBK22A								144,020,000,000.00		15,200,000	3,800,000
NBK23/ On 19/11/2025 Spot Bond			9.38000	111.94715	9.38000	111.91880		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	99.93133		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			9.71000	112.63303	9.71000	112.60353		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	99.91315		0.00		0	0
Total NBK24B SPOT								0.00		0	0
Total For NBK24B								0.00		0	0
NBK25/ On 17/02/2023 Spot Bond			9.03500	9.03500	9.03500	108.49584		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	101.27467		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	12.17428	100.00000	12.14704		0.00		0	0
Total NBK26A SPOT								0.00		0	0
Total For NBK26A								0.00		0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	102.60304		0.00		0	0
Total NBK26B SPOT								0.00		0	0
Total For NBK26B								0.00		0	0
NBK27/ On 10/05/2026 Spot Bond			9.66000	108.11636	9.66000	108.08820		100,464,000,000.00		10,400,000	2,600,000
Total NBK27A SPOT								100,464,000,000.00		10,400,000	2,600,000
Total For NBK27A								100,464,000,000.00		10,400,000	2,600,000
NBK27I On 01/06/2018 Spot Bond					0.00000	101.62260		0.00		0	0
Total NBK27B SPOT								0.00		0	0
Total For NBK27B								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK28/ On 02/08/2023 Spot Bond			9.38500	105.13853	9.38500	105.11190			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	101.84963			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			9.61000	107.76750	9.61000	107.73955		76,880,000,000.00	8,000,000	2,000,000	
Total NBK29A SPOT								76,880,000,000.00	8,000,000	2,000,000	
Total For NBK29A								76,880,000,000.00	8,000,000	2,000,000	
NBK29I On 18/02/2019 Spot Bond					0.00000	102.10469			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			9.17500	103.89165	9.17500	103.86590		183,500,000,000.00	20,000,000	5,000,000	
Total NBK30A SPOT								183,500,000,000.00	20,000,000	5,000,000	
Total For NBK30A								183,500,000,000.00	20,000,000	5,000,000	
NBK30I On 18/02/2021 Spot Bond					0.00000	103.10922			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	101.92647			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	101.67033			0.00	0	0
Total NBK32B SPOT									0.00	0	0
Total For NBK32B									0.00	0	0
NBK33I On 10/05/2019 Spot Bond					0.00000	100.39199			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	101.06831			0.00	0	0
Total NBK34B SPOT									0.00	0	0
Total For NBK34B									0.00	0	0
NBK35I On 10/05/2023 Spot Bond					0.00000	102.11313			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	102.98272			0.00	0	0
Total NBK36B SPOT									0.00	0	0
Total For NBK36B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK37I On 02/08/2019 Spot Bond					0.00000	100.25250				0.00	0	0
Total NBK37B SPOT										0.00	0	0
Total For NBK37B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	101.15039				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			7.72500	106.40552	7.72500	106.38360				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	42.96613	100.00000	42.87155				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			10.88500	10.88500	10.88500	51.21200				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	100.17413				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond					0.00000	102.08632				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	102.44737				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond					0.00000	102.30445				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK44I On 15/02/2021 Spot Bond					0.00000	101.86183				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	102.11205				0.00	0	0
Total NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0
NBK46I On 15/08/2025 Spot Bond					0.00000	101.96146				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK47I On 15/02/2028 Spot Bond					0.00000	102.01669				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	100.45268				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.23972				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			10.05500	104.02703	10.05500	103.99929				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.23322				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.09000	103.11083	10.09000	103.08325				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.23972				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.25001				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.26299				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	101.17199				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	100.66304				0.00	0	0
Total NCLN95 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 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	100.62910				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2018 Spot Bond					0.00000	102.26371				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			8.62500	8.62500	8.62500	102.43401				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	101.70064				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2019 Spot Bond					0.00000	100.56267				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	100.56228				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	103.98594				0.00	200,000,000	100,000,000
Total NED19 SPOT										0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NED19										0.00	200,000,000	100,000,000
NED20 On 01/07/2020 Spot Bond			10.40000	105.60632	10.40000	105.57675				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	108.08714				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT1 On 26/11/2021 Spot Bond					0.00000	104.71504				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	99.81605				0.00	0	0
Total NET51 SPOT										0.00	0	0
Total For NET51										0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	105.24035				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	104.76929				0.00	9,200,000	2,300,000
Total NGL02 SPOT										0.00	9,200,000	2,300,000
Total For NGL02										0.00	9,200,000	2,300,000
NGL03 On 26/05/2022 Spot Bond					0.00000	102.10908				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	101.67075				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	101.17187				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	106.97100	10.00000	106.94300				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	99.85575	13.50000	99.81972				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	101.78521				0.00	0	0
Total NHM003 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 NHM003										0.00	0	0
NHM00 On 20/04/2019 Spot Bond					0.00000	100.51233				0.00	0	0
Total NHM004 SPOT										0.00	0	0
Total For NHM004										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.14000	3.14000	3.14000	126.86702				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			3.53000	3.53000	3.53000	123.84846				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			3.77500	3.77500	3.77500	168.66168				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			4.08500	164.32526	4.08500	164.26680				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			4.12000	79.87065	4.12000	102.27468				0.00	0	0
Total NILB17 SPOT										0.00	0	0
Total For NILB17										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.25000	104.84703	8.25000	104.82361				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			8.88000	8.88000	8.88000	105.04028				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	101.68781				0.00	400,000,000	200,000,000
Total NQ1A17 SPOT										0.00	400,000,000	200,000,000
Total For NQ1A17										0.00	400,000,000	200,000,000
NQ1A1 On 22/05/2018 Spot Bond					0.00000	101.74271				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	101.76592				0.00	0	0
Total NQ1A21 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 NQ1A21										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond					0.00000	101.67852				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	101.78954				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	101.83791				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	101.67852				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			9.08000	9.08000	9.08000	105.07542				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	101.72099				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	101.83397				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B1 On 22/05/2018 Spot Bond					0.00000	101.71894				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			9.28000	9.28000	9.28000	105.11057				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	101.73914				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	101.92079				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	101.75129				0.00	0	0
Total NQ1C19 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 NQ1C19									0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	102.12265			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	101.77955			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	102.02347			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			7.90500	107.68608	7.90500	107.66314			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			9.10500	111.61903	9.10500	111.59203		2,476,560,000,000.00	272,000,000	68,000,000	
Total NRA022 SPOT								2,476,560,000,000.00	272,000,000	68,000,000	
Total For NRA022								2,476,560,000,000.00	272,000,000	68,000,000	
NRA02: On 31/05/2023 Spot Bond			3.38000	182.46583	3.38000	182.40426		0.00	0	0	
Total NRA023 SPOT								0.00	0	0	
Total For NRA023								0.00	0	0	
NRA02: On 30/11/2028 Spot Bond			10.81000	114.27316	10.81000	114.24011		0.00	0	6,240,000,000	
Total NRA028 SPOT								0.00	0	6,240,000,000	
Total For NRA028								0.00	0	6,240,000,000	
NRA02: On 30/11/2028 Spot Bond			100.00000	17.47389	100.00000	17.43501		0.00	0	0	
Total NRA028/R186 SPOT								0.00	0	0	
Total For NRA028/R186								0.00	0	0	
NSN96: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total NSN96U SPOT								0.00	0	0	
Total For NSN96U								0.00	0	0	
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total NSN97U SPOT								0.00	0	0	
Total For NSN97U								0.00	0	0	
NSN98: On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total NSN98U SPOT								0.00	0	0	
Total For NSN98U								0.00	0	0	
NTC18 On 27/02/2019 Spot Bond					0.00000	101.92861		0.00	0	0	
Total NTC18 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 NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	100.17190				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NTC20 On 27/07/2020 Spot Bond					0.00000	100.77179				0.00	0	0
Total NTC20 SPOT										0.00	0	0
Total For NTC20										0.00	0	0
NTC21 On 24/03/2022 Spot Bond					0.00000	101.39671				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	99.82575				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	99.82143				0.00	0	0
Total NTC23 SPOT										0.00	0	0
Total For NTC23										0.00	0	0
NTC24 On 29/03/2021 Spot Bond					0.00000	100.97195				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	101.88833				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	102.80141				0.00	0	0
Total OML02 SPOT										0.00	0	0
Total For OML02										0.00	0	0
OML03 On 27/11/2019 Spot Bond			9.40000	103.92668	9.40000	103.90031				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	101.38910				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			9.63500	9.63500	9.63500	101.48623				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			10.31500	101.39221	10.31500	101.36449				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			11.17500	100.42371	11.17500	100.39405			0.00	0	1,000,000,000
Total OML07 SPOT									0.00	0	1,000,000,000
Total For OML07									0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	102.52234			0.00	0	0
Total OML08 SPOT									0.00	0	0
Total For OML08									0.00	0	0
OML09 On 14/09/2022 Spot Bond			10.30500	103.64519	10.30500	103.61689			0.00	0	1,000,000,000
Total OML09 SPOT									0.00	0	1,000,000,000
Total For OML09									0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.16000	102.60034	11.16000	102.57007			0.00	0	1,050,000,000
Total OML10 SPOT									0.00	0	1,050,000,000
Total For OML10									0.00	0	1,050,000,000
PBKJ1 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
PBKS1 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
PBKX1 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
PBLS1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBLS1U SPOT									0.00	0	0
Total For PBLS1U									0.00	0	0
PBLT1 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
PBUJ1 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	106.97100	10.00000	106.94300			0.00	0	0
Total PMM12/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 PMM12/JIBAR									0.00	0	0
PMM36 On 04/05/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total PMM36 SPOT									0.00	0	0
Total For PMM36									0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	101.41188			0.00	0	0
Total PMM38 SPOT									0.00	0	0
Total For PMM38									0.00	0	0
PMM39 On 04/09/2018 Spot Bond					0.00000	101.48385			0.00	0	0
Total PMM39 SPOT									0.00	0	0
Total For PMM39									0.00	0	0
PMM40 On 04/09/2018 Spot Bond					0.00000	101.48385			0.00	0	0
Total PMM40 SPOT									0.00	0	0
Total For PMM40									0.00	0	0
PMM41 On 07/05/2018 Spot Bond					0.00000	100.00000			0.00	0	0
Total PMM41 SPOT									0.00	0	0
Total For PMM41									0.00	0	0
PMM42 On 28/05/2018 Spot Bond					0.00000	101.51974			0.00	0	0
Total PMM42 SPOT									0.00	0	0
Total For PMM42									0.00	0	0
PMM43 On 28/02/2019 Spot Bond					0.00000	101.44309			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	99.34712			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC00: On 31/10/2019 Spot Bond					0.00000	98.08484			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	101.72203			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	101.80499			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	101.87756			0.00	0	0
Total PRE2A3 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 PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	102.02268			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	102.04341			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	102.06414			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			8.28000	117.45092	8.31000	117.22677			657,465,954,144,000.00	2,615,635,984,800	1,946,427,153,200
Total R186 SPOT									57,465,954,144,000.00	615,635,984,800	346,427,153,200
Total For R186									57,465,954,144,000.00	615,635,984,800	346,427,153,200
R197 On 07/12/2023 Spot Bond			2.18000	305.67769	2.18000	305.58449			149,491,098,512,000.00	68,573,898,400	54,543,034,100
Total R197 SPOT									19,491,098,512,000.00	68,573,898,400	54,543,034,100
Total For R197									19,491,098,512,000.00	68,573,898,400	54,543,034,100
R202 On 07/12/2033 Spot Bond			2.62000	242.27886	2.62000	242.20209			225,487,876,762,000.00	86,064,075,100	228,373,160,700
Total R202 SPOT									25,487,876,762,000.00	86,064,075,100	228,373,160,700
Total For R202									25,487,876,762,000.00	86,064,075,100	228,373,160,700
R2023 On 28/02/2023 Spot Bond			7.70500	101.61412	7.73500	101.47433			454,691,075,556,500.00	837,727,589,300	906,582,238,300
Total R2023 SPOT									44,691,075,556,500.00	837,727,589,300	906,582,238,300
Total For R2023									44,691,075,556,500.00	837,727,589,300	906,582,238,300
R2030 On 31/01/2030 Spot Bond			8.70500	97.00401	8.70500	96.98117			636,144,184,049,000.00	302,831,037,800	737,312,377,300
Total R2030 SPOT									16,144,184,049,000.00	302,831,037,800	737,312,377,300
Total For R2030									16,144,184,049,000.00	302,831,037,800	737,312,377,300
R2032 On 31/03/2032 Spot Bond			8.88500	95.83036	8.88500	95.80760			284,004,520,006,000.00	1,044,907,655,600	927,978,940,100
Total R2032 SPOT									14,004,520,006,000.00	1,044,907,655,600	927,978,940,100
Total For R2032									14,004,520,006,000.00	1,044,907,655,600	927,978,940,100
R2035 On 28/02/2035 Spot Bond			9.01500	100.44085	9.01500	100.41678			619,829,294,384,000.00	512,460,265,600	580,010,543,100
Total R2035 SPOT									19,829,294,384,000.00	512,460,265,600	580,010,543,100
Total For R2035									19,829,294,384,000.00	512,460,265,600	580,010,543,100
R2037 On 31/01/2037 Spot Bond			9.10000	96.90564	9.10000	96.88183			726,122,618,580,000.00	629,244,243,800	799,628,866,900
Total R2037 SPOT									16,122,618,580,000.00	629,244,243,800	799,628,866,900
Total For R2037									16,122,618,580,000.00	629,244,243,800	799,628,866,900
R204 On 21/12/2018 Spot Bond			6.73000	103.78062	6.72500	103.76478			792,031,001,729,000.00	117,686,627,300	142,758,408,400
Total R204 SPOT									12,031,001,729,000.00	117,686,627,300	142,758,408,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R204									12,031,001,729,000.00	117,686,627,300	142,758,408,400
R2040 On 31/01/2040 Spot Bond			9.16000	100.88921	9.16000	100.86425			674,641,356,116,000.00	401,161,720,100	823,176,263,400
Total R2040 SPOT									74,641,356,116,000.00	401,161,720,100	823,176,263,400
Total For R2040									74,641,356,116,000.00	401,161,720,100	823,176,263,400
R2044 On 31/01/2044 Spot Bond			9.19500	97.95937	9.19500	97.93504			390,691,449,539,000.00	803,772,860,200	731,236,101,500
Total R2044 SPOT									10,691,449,539,000.00	803,772,860,200	731,236,101,500
Total For R2044									10,691,449,539,000.00	803,772,860,200	731,236,101,500
R2048 On 28/02/2048 Spot Bond			9.17500	97.30490	9.17500	97.28118			971,483,965,642,500.00	1,195,802,067,100	1,608,630,344,400
Total R2048 SPOT									1,483,965,642,500.00	195,802,067,100	608,630,344,400
Total For R2048									1,483,965,642,500.00	195,802,067,100	608,630,344,400
R207 On 15/01/2020 Spot Bond			7.17500	102.36537	7.20000	102.30623			198,916,696,550,000.00	306,469,226,000	105,884,212,100
Total R207 SPOT									18,916,696,550,000.00	306,469,226,000	105,884,212,100
Total For R207									18,916,696,550,000.00	306,469,226,000	105,884,212,100
R208 On 31/03/2021 Spot Bond			7.38500	99.06190	7.40500	98.99144			043,949,457,910,500.00	276,770,407,300	328,592,319,200
Total R208 SPOT									13,949,457,910,500.00	276,770,407,300	328,592,319,200
Total For R208									13,949,457,910,500.00	276,770,407,300	328,592,319,200
R209 On 31/03/2036 Spot Bond			9.02000	76.26048	9.04500	76.06283			990,169,858,880,000.00	885,828,144,000	1,010,873,641,600
Total R209 SPOT									10,169,858,880,000.00	885,828,144,000	1,010,873,641,600
Total For R209									10,169,858,880,000.00	885,828,144,000	1,010,873,641,600
R210 On 31/03/2028 Spot Bond			2.52500	187.85973	2.52500	187.80077			31,681,102,280,000.00	12,546,971,200	72,982,018,400
Total R210 SPOT									1,681,102,280,000.00	12,546,971,200	72,982,018,400
Total For R210									1,681,102,280,000.00	12,546,971,200	72,982,018,400
R212 On 31/01/2022 Spot Bond			2.08000	154.84270	2.08000	154.79586			238,088,468,800,000.00	114,465,610,000	194,538,019,000
Total R212 SPOT									18,088,468,800,000.00	114,465,610,000	194,538,019,000
Total For R212									18,088,468,800,000.00	114,465,610,000	194,538,019,000
R213 On 28/02/2031 Spot Bond			8.76000	87.90156	8.78500	87.70867			414,286,201,340,000.00	161,448,196,500	641,247,068,700
Total R213 SPOT									14,286,201,340,000.00	161,448,196,500	641,247,068,700
Total For R213									14,286,201,340,000.00	161,448,196,500	641,247,068,700
R214 On 28/02/2041 Spot Bond			9.15000	76.00208	9.15000	75.98360			363,615,490,620,000.00	695,477,102,800	986,448,650,700
Total R214 SPOT									13,615,490,620,000.00	695,477,102,800	986,448,650,700
Total For R214									13,615,490,620,000.00	695,477,102,800	986,448,650,700
RCG01 On 24/10/2019 Spot Bond					0.00000	100.65091			0.00	240,000,000	240,000,000
Total RCG01B SPOT									0.00	240,000,000	240,000,000
Total For RCG01B									0.00	240,000,000	240,000,000
RDF02U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDF02U										0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	102.61977				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	101.98030				0.00	0	0
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDFB06/JIBAR SPOT										0.00	0	0
Total For RDFB06/JIBAR										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond					0.00000	101.06274				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	100.89659				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	101.65154				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	101.43413				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.04069				0.00	0	0
Total RDFB11 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 RDFB11										0.00	0	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.68436				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB1 On 12/03/2021 Spot Bond					0.00000	101.34350				0.00	0	0
Total RDFB13 SPOT										0.00	0	0
Total For RDFB13										0.00	0	0
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.37383				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	101.43245				0.00	0	0
Total RDFC38 SPOT										0.00	0	0
Total For RDFC38										0.00	0	0
RDFC3 On 27/07/2018 Spot Bond					0.00000	100.15589				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	100.70078				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	100.98489				0.00	0	0
Total RDFC42 SPOT										0.00	0	0
Total For RDFC42										0.00	0	0
REB01 On 21/05/2018 Spot Bond					0.00000	101.86755				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	101.89444				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	99.78267				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For REBC7U										0.00	0	0
RED20: On 05/04/2019 Spot Bond					0.00000	101.06127				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	101.27999				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20: On 05/01/2020 Spot Bond					0.00000	101.04775				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20: On 05/07/2020 Spot Bond					0.00000	101.17648				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	101.68987				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED40 On 26/11/2019 Spot Bond					0.00000	102.44251				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	102.11741				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	99.95268				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	99.94074				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RES02: On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03: On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04: On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RES04U									0.00	0	0
RES30 On 07/03/2021 Spot Bond					0.00000	101.01732			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	101.70671			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	101.52725			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	100.28387			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	99.82270			0.00	0	0
Total RES38 SPOT									0.00	0	0
Total For RES38									0.00	0	0
RES39 On 03/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES39U SPOT									0.00	0	0
Total For RES39U									0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	100.57482			0.00	0	0
Total RES40 SPOT									0.00	0	0
Total For RES40									0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	101.66152			0.00	0	0
Total RES41 SPOT									0.00	0	0
Total For RES41									0.00	0	0
RES42 On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES42U SPOT									0.00	0	0
Total For RES42U									0.00	0	0
RES43 On 03/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	75,000,000,000
Total RES43U SPOT									0.00	0	75,000,000,000
Total For RES43U									0.00	0	75,000,000,000
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			8.95500	103.03793	8.95500	103.01327		764,696,106,000.00		85,393,200	21,348,300
Total RW21 SPOT								764,696,106,000.00		85,393,200	21,348,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RW21									764,696,106,000.00	85,393,200	21,348,300
RW23 On 10/12/2023 Spot Bond			9.41500	104.28225	9.41500	104.25590			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			10.49500	102.59834	10.49500	102.56951			25,188,000,000.00	2,400,000	30,600,000
Total RW28 SPOT									25,188,000,000.00	2,400,000	30,600,000
Total For RW28									25,188,000,000.00	2,400,000	30,600,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	106.97100	10.00000	106.94300			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK17 On 30/07/2019 Spot Bond					0.00000	100.86950			0.00	0	300,000,000
Total SBK17 SPOT									0.00	0	300,000,000
Total For SBK17									0.00	0	300,000,000
SBK18 On 24/10/2020 Spot Bond					0.00000	101.83516			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond					0.00000	100.32827			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2019 Spot Bond					0.00000	104.27545			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2020 Spot Bond					0.00000	100.82545			0.00	0	5,000,000,000
Total SBK21 SPOT									0.00	0	5,000,000,000
Total For SBK21									0.00	0	5,000,000,000
SBK22 On 28/05/2020 Spot Bond					0.00000	104.23345			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			10.53500	108.44002	10.53500	108.40927			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	101.81348			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	103.89634			0.00	0	0
Total SBK25 SPOT									0.00	0	0
Total For SBK25									0.00	0	0
SBK26 On 25/04/2021 Spot Bond			10.20500	105.54540	10.20500	105.51670			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBS16 On 22/09/2018 Spot Bond					0.00000	101.34564			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	102.64413			0.00	0	190,000,000
Total SBS18 SPOT									0.00	0	190,000,000
Total For SBS18									0.00	0	190,000,000
SBS19 On 23/06/2021 Spot Bond			8.63000	107.95251	8.63000	107.92746			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.34500	103.72759	9.34500	103.70143		138,306,000,000.00		14,800,000	3,700,000
Total SBS20 SPOT								138,306,000,000.00		14,800,000	3,700,000
Total For SBS20								138,306,000,000.00		14,800,000	3,700,000
SBS21 On 15/05/2026 Spot Bond					0.00000	102.75801			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS24 On 24/05/2019 Spot Bond					0.00000	102.31844			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			7.77500	105.11433	7.77500	105.09218			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			8.98500	107.20825	8.98500	107.18223			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			7.69000	104.52897	7.69000	104.50730			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			9.48000	96.61251	9.48000	96.58780		15,168,000,000.00		1,600,000	400,000
Total SBS3 SPOT								15,168,000,000.00		1,600,000	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 SBS3									15,168,000,000.00	1,600,000	400,000
SBS30 On 12/06/2019 Spot Bond					0.00000	101.33202			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 12/06/2027 Spot Bond			9.58000	105.16012	9.58000	105.13308			685,928,000,000.00	71,600,000	17,900,000
Total SBS31 SPOT									685,928,000,000.00	71,600,000	17,900,000
Total For SBS31									685,928,000,000.00	71,600,000	17,900,000
SBS33 On 19/09/2019 Spot Bond					0.00000	101.17126			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			9.60500	103.66580	9.60500	103.63938			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	100.48059			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			7.99500	102.12996	7.99500	102.10785			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.23000	101.77039	9.23000	101.74502			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			9.97500	100.81794	9.97500	100.79084			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			8.62000	99.75444	8.62000	99.73119			1,275,760,000,000.00	148,000,000	617,000,000
Total SBS4 SPOT									1,275,760,000,000.00	148,000,000	617,000,000
Total For SBS4									1,275,760,000,000.00	148,000,000	617,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	100.79770			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			8.68500	104.64177	8.68500	104.61719			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			9.25000	107.29300	9.25000	107.26620			25,900,000,000.00	2,800,000	700,000
Total SBS42 SPOT									25,900,000,000.00	2,800,000	700,000

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 SBS42										25,900,000,000.00	2,800,000	700,000
SBS43 On 12/11/2027 Spot Bond			9.57000	107.57626	9.57000	107.54848				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS44 On 15/02/2019 Spot Bond					0.00000	100.09061				0.00	0	0
Total SBS44 SPOT										0.00	0	0
Total For SBS44										0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	101.04565				0.00	0	0
Total SBS45 SPOT										0.00	0	0
Total For SBS45										0.00	0	0
SBS46 On 15/02/2023 Spot Bond			8.71500	109.81100	8.71500	109.78512				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	101.45554				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	100.68037				0.00	0	0
Total SBS48 SPOT										0.00	0	0
Total For SBS48										0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	100.32093				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			8.89500	104.25387	8.89500	104.22881				0.00	0	0
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.35000	9.35000	9.35000	104.41845				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	100.94448				0.00	0	0
Total SBS52 SPOT										0.00	0	0
Total For SBS52										0.00	0	0
SBS53 On 03/05/2027 Spot Bond					0.00000	99.54956				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	101.32827				0.00	0	0
Total SBS54 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 SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	102.25488				0.00	30,000,000	10,000,000
Total SBS55 SPOT										0.00	30,000,000	10,000,000
Total For SBS55										0.00	30,000,000	10,000,000
SBS56 On 12/06/2022 Spot Bond			8.60000	8.60000	8.60000	104.76270			860,000,000,000.00	100,000,000	100,000,000	50,000,000
Total SBS56 SPOT									860,000,000,000.00	100,000,000	100,000,000	50,000,000
Total For SBS56									860,000,000,000.00	100,000,000	100,000,000	50,000,000
SBS57 On 12/06/2024 Spot Bond					0.00000	102.37840				0.00	0	0
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	102.43668				0.00	23,200,000	5,800,000
Total SBS58 SPOT										0.00	23,200,000	5,800,000
Total For SBS58										0.00	23,200,000	5,800,000
SBS59 On 09/10/2020 Spot Bond					0.00000	100.62890				0.00	0	0
Total SBS59 SPOT										0.00	0	0
Total For SBS59										0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	100.44781				0.00	0	0
Total SBS60 SPOT										0.00	0	0
Total For SBS60										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.19000	291.28179	3.19000	291.18501				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			4.02000	4.02000	4.02000	205.17977				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	102.25649				0.00	0	0
Total SBT101 SPOT										0.00	0	0
Total For SBT101										0.00	0	0
SBT102 On 30/09/2022 Spot Bond					0.00000	101.31722				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	99.85517				0.00	0	0
Total SBT201 SPOT										0.00	0	0
Total For SBT201										0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	100.92162				0.00	0	0
Total SGI004 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 SGI004									0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	100.92175			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	100.81840			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	106.97100	10.00000	106.94300			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			7.87000	102.16910	7.87000	102.14753		645,340,000,000.00	82,000,000	41,000,000	
Total SLI3 SPOT								645,340,000,000.00	82,000,000	41,000,000	
Total For SLI3								645,340,000,000.00	82,000,000	41,000,000	
SLI4 On 15/08/2021 Spot Bond					0.00000	100.94147			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	99.82209			0.00	400,000,000	200,000,000
Total SLRA1 SPOT									0.00	400,000,000	200,000,000
Total For SLRA1									0.00	400,000,000	200,000,000
SLRA2 On 15/08/2021 Spot Bond					0.00000	99.81650			0.00	0	0
Total SLRA2 SPOT									0.00	0	0
Total For SLRA2									0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	99.82682			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	99.82149			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	99.81350			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	99.81110			0.00	0	0
Total SLRB2 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 SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	99.81059				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	99.80961				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	99.79613				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	99.79125				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	99.80130				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	99.79668				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	102.31658				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			10.28500	10.28500	10.28500	106.42047				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	101.59387				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SPDA10 On 21/08/2021 Spot Bond					0.00000	102.53532				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA11 On 21/08/2020 Spot Bond					0.00000	101.79190				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.82661				0.00	0	0
Total SPDA12 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 SPDA12										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond					0.00000	101.78174				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	101.96591				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	101.84661				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	101.81859				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	101.55684				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00: On 31/10/2019 Spot Bond					0.00000	100.17520				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			8.80500	99.17293	8.80500	99.14958				0.00	0	0
Total SSA06 SPOT										0.00	0	0
Total For SSA06										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			8.97500	95.12268	8.97500	95.09987				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			8.97500	95.12268	8.97500	95.09987				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			3.69500	3.69500	3.69500	122.59582				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			9.81000	107.91080	9.81000	107.88242				0.00	0	0
Total SSN017 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 SSN017										0.00	0	0
SSN02 On 28/02/2031 Spot Bond			10.65500	76.06007	10.65500	76.03862				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02 On 21/01/2019 Spot Bond					0.00000	100.33651				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02 On 16/01/2019 Spot Bond					0.00000	100.48322				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02 On 25/09/2019 Spot Bond					0.00000	101.09274				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	101.76299				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03 On 17/03/2020 Spot Bond					0.00000	101.23821				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	101.67851				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03 On 17/11/2020 Spot Bond					0.00000	99.76971				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	101.79896				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.63701				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	100.58129				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			9.13500	103.43363	9.13500	103.40839				0.00	0	0
Total SSN041 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 SSN041										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.25000	100.35250	4.25000	100.31622				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	98.19620				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04: On 30/04/2027 Spot Bond					0.00000	100.17742				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	100.64584				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	107.20219				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	101.59500				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			3.21000	3.21000	3.21000	290.90821				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05: On 26/09/2018 Spot Bond					0.00000	104.82474				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05: On 26/10/2020 Spot Bond					0.00000	100.24775				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			7.45700	102.32008	7.45700	102.29962				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN05: On 26/10/2022 Spot Bond					0.00000	100.26545				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05: On 03/11/2022 Spot Bond					0.00000	100.08771				0.00	0	0
Total SSN055 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 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	100.41691				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	100.49922	8.40000	100.72202				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	100.70332				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN06: On 31/03/2028 Spot Bond			3.74500	3.74500	3.74500	169.09410				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN06: On 31/01/2025 Spot Bond			3.35000	3.35000	3.35000	125.23146				0.00	0	0
Total SSN062 SPOT										0.00	0	0
Total For SSN062										0.00	0	0
SSN06: On 31/01/2038 Spot Bond			4.03000	4.03000	4.03000	103.65788				0.00	0	0
Total SSN063 SPOT										0.00	0	0
Total For SSN063										0.00	0	0
SSN06: On 31/03/2029 Spot Bond			3.93000	3.93000	3.93000	88.95653				0.00	0	0
Total SSN064 SPOT										0.00	0	0
Total For SSN064										0.00	0	0
SSN06: On 31/03/2028 Spot Bond			3.70500	3.70500	3.70500	169.67264				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.33000	99.18251	9.33000	99.15780				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	101.77150				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	102.20675				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			8.85000	102.08701	8.85000	102.06259			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	101.98330			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	101.87110			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			8.75000	105.58183	8.75000	105.55685			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	101.72413			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	101.80726			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	101.86702			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			8.85000	105.10502	8.85000	105.07987			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	101.81246			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	101.62717			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			8.80000	103.93126	8.80000	103.90655			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	101.80216			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	101.84292				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	106.03817	8.55000	106.01364				0.00	0	20,000,000
Total T14A12 SPOT										0.00	0	20,000,000
Total For T14A12										0.00	0	20,000,000
T15OM On 21/11/2018 Spot Bond					0.00000	101.64859				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	101.63766				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	100.95664				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	100.80042				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	100.72528				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	102.17393				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141 On 28/10/2019 Spot Bond					0.00000	100.55996				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	100.16515				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144 On 20/03/2020 Spot Bond					0.00000	101.14098				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	101.17467				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
TFS147 On 12/10/2020 Spot Bond					0.00000	100.55832			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	100.64667			0.00	0	0
Total TFS148 SPOT									0.00	0	0
Total For TFS148									0.00	0	0
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.15543			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	99.82090			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	101.55967			0.00	0	0
Total TFS151 SPOT									0.00	0	0
Total For TFS151									0.00	0	0
TFS15z On 25/04/2019 Spot Bond					0.00000	100.25769			0.00	0	0
Total TFS152 SPOT									0.00	0	0
Total For TFS152									0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0
TH11A2 On 18/07/2018 Spot Bond					0.00000	100.44748			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	102.62231	8.73000	102.59817			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	100.52601			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			8.22500	8.22500	8.22500	102.43798			0.00	0	0
Total TH11A6 SPOT									0.00	0	0
Total For TH11A6									0.00	0	0
TH11A8 On 18/07/2018 Spot Bond					0.00000	100.48130			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	100.51901				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2018 Spot Bond					0.00000	100.46488				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2018 Spot Bond					0.00000	100.46284				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2018 Spot Bond					0.00000	100.51548				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2018 Spot Bond					0.00000	100.51344				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2018 Spot Bond					0.00000	100.49556				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2018 Spot Bond					0.00000	100.67433				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2018 Spot Bond					0.00000	100.67636				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2018 Spot Bond					0.00000	100.66621				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	101.75102				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	101.80221				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			8.80000	8.80000	8.80000	102.31894				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	101.77150				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	101.84316				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			8.71000	101.56750	8.71000	101.54358				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	101.76126				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	101.84316				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			8.82000	101.11354	8.82000	101.08943				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	101.93529				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	101.93529				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	101.93529				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	101.93529				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	103.06325				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	103.06325				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	102.09904				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	102.09699				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	102.76373				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	102.75203				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	102.83396				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	102.75147				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	101.72440				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	101.76946				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	102.15276				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			8.95000	102.68296	8.95000	102.65813				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	101.72645				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	101.88540				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	101.38093				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			8.84000	103.60242	8.84000	103.57767				0.00	0	30,000,000
Total TH13A8 SPOT										0.00	0	30,000,000
Total For TH13A8										0.00	0	30,000,000
TH13A: On 21/08/2018 Spot Bond					0.00000	101.81197				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	101.93518				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	101.93723				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	101.97923				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	101.93843				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	101.92904				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	102.07842				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	102.09479				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	102.08121				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	102.12199				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	102.19094				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.75315				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.75315				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	102.79393				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.76343				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.79401				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	102.31514				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	101.87157				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			8.94500	108.10930	8.94500	108.08316				0.00	0	30,000,000
Total TH14A4 SPOT										0.00	0	30,000,000
Total For TH14A4										0.00	0	30,000,000
TH14A: On 21/11/2019 Spot Bond					0.00000	102.23308				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	102.79684				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			8.89500	102.68268	8.89500	105.66194				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	101.99635				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	101.93498				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	101.91044				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	102.09860				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	102.05770				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	102.03316				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	102.71168				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	102.66879				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	102.60956				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	101.78148				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	101.82253				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	102.09553				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	101.86755				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	101.96372				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15D On 21/11/2022 Spot Bond					0.00000	102.55871				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH9A1 On 18/07/2019 Spot Bond					0.00000	101.01818				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE9B On 18/07/2019 Spot Bond					0.00000	100.48328				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C On 18/07/2019 Spot Bond					0.00000	102.23394				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D On 18/07/2019 Spot Bond					0.00000	100.69204				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			8.55000	8.55000	8.55000	97.04946				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R On 22/02/2020 Spot Bond			100.00000	34.01555	100.00000	33.95102				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	106.97100	10.00000	106.94300				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	101.50617				0.00	0	0
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	101.55126				0.00	0	0

Contract 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			8.92500	101.95520	8.92500	101.93101				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			9.46500	102.15633	9.46500	102.13066				0.00	0	0
Total TL25 SPOT										0.00	0	0
Total For TL25										0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	102.75469				0.00	0	0
Total TL26 SPOT										0.00	0	0
Total For TL26										0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	100.30552				0.00	0	0
Total TL27 SPOT										0.00	0	0
Total For TL27										0.00	0	0
TL28 On 24/04/2025 Spot Bond			9.58000	98.84826	9.58000	98.82298				0.00	0	0
Total TL28 SPOT										0.00	0	0
Total For TL28										0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	100.31557				0.00	0	0
Total TL29 SPOT										0.00	0	0
Total For TL29										0.00	0	0
TLC04 On 21/09/2018 Spot Bond					0.00000	100.98831				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	101.06015				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			8.75500	105.10835	8.75500	105.08388				0.00	0	56,360,500,000
Total TN20 SPOT										0.00	0	56,360,500,000
Total For TN20										0.00	0	56,360,500,000
TN20/R On 17/09/2020 Spot Bond			100.00000	24.99178	100.00000	24.93677				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	17.25082	100.00000	17.21223				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN21U SPOT									0.00	0	0
Total For TN21U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.31000	106.35454	9.31000	106.32824			0.00	0	16,051,200,000
Total TN23 SPOT									0.00	0	16,051,200,000
Total For TN23									0.00	0	16,051,200,000
TN23/R On 06/11/2023 Spot Bond			100.00000	11.88350	100.00000	11.85734			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			10.17000	98.62845	10.17000	98.60143			0.00	0	27,750,470,000
Total TN25 SPOT									0.00	0	27,750,470,000
Total For TN25									0.00	0	27,750,470,000
TN25/R On 19/08/2025 Spot Bond			100.00000	11.55993	100.00000	11.53406			0.00	0	0
Total TN25/R186 SPOT									0.00	0	0
Total For TN25/R186									0.00	0	0
TN27 On 14/11/2027 Spot Bond			10.19000	92.11310	10.19000	92.08782		322,004,000,000.00		31,600,000	1,017,900,000
Total TN27 SPOT								322,004,000,000.00		31,600,000	1,017,900,000
Total For TN27								322,004,000,000.00		31,600,000	1,017,900,000
TN27/R On 14/11/2027 Spot Bond			100.00000	8.82172	100.00000	8.80199			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			10.73500	99.22198	10.73500	99.19364		124,526,000,000.00		11,600,000	14,202,900,000
Total TN30 SPOT								124,526,000,000.00		11,600,000	14,202,900,000
Total For TN30								124,526,000,000.00		11,600,000	14,202,900,000
TN30/R On 09/10/2030 Spot Bond			8.00000	120.27282	8.00000	120.24704			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			11.26000	96.69145	11.26000	96.66251			0.00	0	8,800,000,000
Total TN40 SPOT									0.00	0	8,800,000,000
Total For TN40									0.00	0	8,800,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.83312	10.75000	100.80428			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	101.78214			0.00	0	0
Total TNF18 SPOT									0.00	0	0
Total For TNF18									0.00	0	0
TORQ1 On 15/08/2018 Spot Bond					0.00000	99.79486			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TORQ10 SPOT										0.00	0	0
Total For TORQ10										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond					0.00000	101.05947				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	99.76210				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	99.82489				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TORQ8 On 15/08/2018 Spot Bond					0.00000	99.82060				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	99.81416				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	106.97100	10.00000	106.94300				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	100.76873				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	101.89773				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			8.90500	105.51109	8.90500	105.48570				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TRA2A On 14/12/2018 Spot Bond					0.00000	101.30403				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A On 14/12/2020 Spot Bond					0.00000	101.36400				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			9.10000	105.12912	9.10000	105.10342				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A: On 14/12/2018 Spot Bond					0.00000	101.30550				0.00	0	0
Total TRA2A4 SPOT										0.00	0	0
Total For TRA2A4										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond					0.00000	101.36400				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			8.90000	8.90000	8.90000	105.61698				0.00	0	30,000,000
Total TRA2A6 SPOT										0.00	0	30,000,000
Total For TRA2A6										0.00	0	30,000,000
TRA2B: On 14/12/2020 Spot Bond					0.00000	101.43625				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond					0.00000	101.49573				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	101.64924				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	101.70768				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D: On 14/12/2020 Spot Bond					0.00000	102.08689				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D: On 14/12/2020 Spot Bond					0.00000	102.08689				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	101.79142				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	101.95937				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	102.00880				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	102.33149				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRAA2 On 14/06/2019 Spot Bond					0.00000	101.35261				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4I On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond					0.00000	101.74429				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2I On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2019 Spot Bond					0.00000	101.38613				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2019 Spot Bond					0.00000	103.04934				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2019 Spot Bond					0.00000	103.57645				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2I 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
TSP222 On 10/05/2018 Spot Bond					0.00000	99.93532				0.00	0	0
Total TSP222 SPOT										0.00	0	0
Total For TSP222										0.00	0	0
TSP224 On 24/05/2018 Spot Bond					0.00000	99.63445				0.00	0	0
Total TSP224 SPOT										0.00	0	0
Total For TSP224										0.00	0	0
TSP226 On 07/06/2018 Spot Bond					0.00000	99.33910				0.00	0	0
Total TSP226 SPOT										0.00	0	0
Total For TSP226										0.00	0	0
TSP227 On 21/06/2018 Spot Bond					0.00000	99.02507				0.00	0	0
Total TSP227 SPOT										0.00	0	0
Total For TSP227										0.00	0	0
TTO01L On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond					0.00000	100.30797				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC26 On 14/05/2018 Spot Bond					0.00000	101.74973				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	101.66641				0.00	0	0
Total TWC264 SPOT										0.00	0	0
Total For TWC264										0.00	0	0
TWC26 On 31/05/2018 Spot Bond					0.00000	101.41310				0.00	0	0
Total TWC265 SPOT										0.00	0	0
Total For TWC265										0.00	0	0
TWC26 On 10/07/2018 Spot Bond					0.00000	100.48395				0.00	0	0
Total TWC266 SPOT										0.00	0	0
Total For TWC266										0.00	0	0
TWC26 On 13/07/2018 Spot Bond					0.00000	100.38312				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TWC267 SPOT									0.00	0	0
Total For TWC267									0.00	0	0
TWC26 On 23/07/2018 Spot Bond					0.00000	100.34279			0.00	0	0
Total TWC268 SPOT									0.00	0	0
Total For TWC268									0.00	0	0
TWC26 On 25/07/2018 Spot Bond					0.00000	100.24230			0.00	0	0
Total TWC269 SPOT									0.00	0	0
Total For TWC269									0.00	0	0
TWC27 On 31/07/2018 Spot Bond					0.00000	100.14134			0.00	0	0
Total TWC270 SPOT									0.00	0	0
Total For TWC270									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.25500	105.43375	9.25500	105.40783			0.00	0	0
Total UG21 SPOT									0.00	0	0
Total For UG21									0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.30000	107.15553	10.30000	107.12628		23,022,560,000,000.00	2,235,200,000	1,293,800,000	
Total UG26 SPOT								23,022,560,000,000.00	2,235,200,000	1,293,800,000	
Total For UG26								23,022,560,000,000.00	2,235,200,000	1,293,800,000	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3L 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
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
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
VCPA1L 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
VCPA2L 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
VCPA3L 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
VCPA4L 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
VCPA5L 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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC23 On 20/08/2018 Spot Bond					0.00000	101.63319				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	101.73448				0.00	0	0
Total VKC24 SPOT										0.00	0	0
Total For VKC24										0.00	0	0
VKC25 On 05/06/2018 Spot Bond					0.00000	101.30370				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	99.98058				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	101.47469				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond					0.00000	101.14727				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	100.74468				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	100.67812				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	100.40928				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total VKE11 SPOT									0.00	0	0
Total For VKE11									0.00	0	0
VKE12 On 03/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	5,000,000,000	15,000,000,000	
Total VKE12 SPOT								10,000,000,000,000.00	5,000,000,000	15,000,000,000	
Total For VKE12								10,000,000,000,000.00	5,000,000,000	15,000,000,000	
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VPA03U SPOT								0.00	0	0	
Total For VPA03U								0.00	0	0	
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VPA04U SPOT								0.00	0	0	
Total For VPA04U								0.00	0	0	
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VPA05U SPOT								0.00	0	0	
Total For VPA05U								0.00	0	0	
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VPA06U SPOT								0.00	0	0	
Total For VPA06U								0.00	0	0	
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VPA07U SPOT								0.00	0	0	
Total For VPA07U								0.00	0	0	
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VPA08U SPOT								0.00	0	0	
Total For VPA08U								0.00	0	0	
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VPA09U SPOT								0.00	0	0	
Total For VPA09U								0.00	0	0	
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VPB03U SPOT								0.00	0	0	
Total For VPB03U								0.00	0	0	
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VPB04U SPOT								0.00	0	0	
Total For VPB04U								0.00	0	0	
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VPB05U SPOT								0.00	0	0	
Total For VPB05U								0.00	0	0	
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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
VR716L On 28/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR716U SPOT										0.00	0	0
Total For VR716U										0.00	0	0
VR829L On 18/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR829U SPOT										0.00	0	0
Total For VR829U										0.00	0	0
VR830L On 25/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR830U SPOT										0.00	0	0
Total For VR830U										0.00	0	0
VR831L On 26/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR831U SPOT										0.00	0	0
Total For VR831U										0.00	0	0
VRI712 On 11/12/2018 Spot Bond					0.00000	101.24406				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	100.81129				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WHL02U SPOT										0.00	0	0
Total For WHL02U										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WS05 On 01/08/2018 Spot Bond			2.04000	2.04000	2.04000	255.88045				0.00	0	40,000,000
Total WS05 SPOT										0.00	0	40,000,000
Total For WS05										0.00	0	40,000,000
WSP3 On 28/05/2019 Spot Bond			7.28500	105.70693	7.28500	105.68604				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			7.84000	106.15732	7.84000	106.13477				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.18000	106.17167	8.18000	106.14817				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	20.54750	100.00000	20.50153				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			6.67000	91.25938	6.67000	91.24311				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										1.01e+017	1,479,450,106,909	933,704,117,790
Total for SPOT :										1.01e+017	479,450,106,909	933,704,117,790
Total Futures										1.01e+017	479,450,491,645	933,704,960,079
Total Options										0.00	0	64,895
Grand Total:										1.01e+017	479,450,491,645	933,705,024,974