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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/01/2018

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 01/02/2018 Bond Future			10.69824	78.95294	10.79026	78.39138			0.00	0	9,466
ES33 On 03/05/2018 Bond Future			10.79432	76.63656	10.88953	76.06450			0.00	0	0
ES33 On 02/08/2018 Bond Future			10.89167	78.07258	10.99022	77.48969			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 01/02/2018 Bond Future	11.00	Call			1,257.12000	1.25712	1,818,680		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Call			1,316.27000	1.31627	1,877,830		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Call			1,197.89000	1.19789	1,759,450		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Put			0.00000	0.00000	0,000		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			1,878.98000	1.87898	2,451,040		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.21	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.22	Call			1,936.48000	1.93648	2,508,540		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			1,821.41000	1.82141	2,393,470		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Call			873.17000	0.87317	1,456,060		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	02/08/2018	Bond Future	11.14	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	02/08/2018	Bond Future	11.15	Call			930.92000	0.93092	1,513,810		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			988.61000	0.98861	1,571,500		0.00	0	0
ES33	On	02/08/2018	Bond Future	11.16	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	9,466
ES42	On	01/02/2018	Bond Future			10.96746	81.59828	11.07459	80.86225			0.00	0	7,957
ES42	On	03/05/2018	Bond Future			11.06597	78.86153	11.17690	78.11172			0.00	0	0
ES42	On	02/08/2018	Bond Future			11.16404	80.33897	11.27883	79.57505			0.00	0	0
Total ES42 Future												0.00	0	7,957
Total For ES42												0.00	0	7,957
I2025	On	01/02/2018	Bond Future			130.91341	130.91341	130.91933	130.91933			0.00	0	1,070
I2025	On	03/05/2018	Bond Future			133.36704	133.36704	133.37276	133.37276			0.00	0	0
I2025	On	02/08/2018	Bond Future			135.84215	135.84215	135.84791	135.84791			0.00	0	0
Total I2025 Future												0.00	0	1,070
I2025	On	01/02/2018	Bond Future	133.90	Put			2,980.67000	2.98067	2,986,590		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.88	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.88	Put			2,960.67000	2.96067	2,966,590		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.89	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.89	Put			2,970.67000	2.97067	2,976,590		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Call			172.76000	0.17276	167,040		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Call			162.76000	0.16276	157,040		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			152.76000	0.15276	147,040		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	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			812.09000	0.81209	817,850		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			822.09000	0.82209	827,850		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			802.09000	0.80209	807,850		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	1,070
I2029	On	01/02/2018	Bond Future			101.01576	101.01576	101.01975	101.01975			0.00	0	1,370
I2029	On	03/05/2018	Bond Future			101.89096	101.89096	101.89483	101.89483			0.00	0	0
I2029	On	02/08/2018	Bond Future			103.81583	103.81583	103.81971	103.81971			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2029 Future												0.00	0	1,370
Total For I2029												0.00	0	1,370
I2033	On	01/02/2018	Bond Future			105.39958	105.39958	105.40363	105.40363			0.00	0	5,730
I2033	On	03/05/2018	Bond Future			106.28689	106.28689	106.29094	106.29094			0.00	0	0
I2033	On	02/08/2018	Bond Future			108.29493	108.29493	108.29887	108.29887			0.00	0	0
Total I2033 Future												0.00	0	5,730
I2033	On	01/02/2018	Bond Future	109.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Put			4,246.37000	4.24637	4,250,420		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Put			4,256.37000	4.25637	4,260,420		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Put			4,236.37000	4.23637	4,240,420		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Put			1,399.06000	1.39906	1,403,110		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Put			1,409.06000	1.40906	1,413,110		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Put			1,419.06000	1.41906	1,423,110		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Put			1,641.13000	1.64113	1,645,070		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.92	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.92	Put			1,621.13000	1.62113	1,625,070		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.93	Put			1,631.13000	1.63113	1,635,070		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	5,730
I2038	On	01/02/2018	Bond Future			127.45230	127.45230	127.45756	127.45756			0.00	0	19,909
I2038	On	03/05/2018	Bond Future			129.84108	129.84108	129.84615	129.84615			0.00	0	0
I2038	On	02/08/2018	Bond Future			132.24406	132.24406	132.24902	132.24902			0.00	0	0
Total I2038 Future												0.00	0	19,909
I2038	On	01/02/2018	Bond Future	136.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.94	Put			9,482.44000	9.48244	9,487,700		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.95	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.95	Put			9,492.44000	9.49244	9,497,700		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Put			9,472.44000	9.47244	9,477,700		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			2,433.85000	2.43385	2,438,920		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Put			2,443.85000	2.44385	2,448,920		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	03/05/2018	Bond Future	132.27	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Put			2,423.85000	2.42385	2,428,920		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Put			2,280.98000	2.28098	2,285,940		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			2,290.98000	2.29098	2,295,940		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			2,300.98000	2.30098	2,305,940		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	19,909
I2046	On	01/02/2018	Bond Future			124.91925	124.91925	125.67280	125.67280			0.00	0	21,632
I2046	On	03/05/2018	Bond Future			125.66075	125.66075	126.42814	126.42814			0.00	0	0
I2046	On	02/08/2018	Bond Future			128.03466	128.03466	128.81649	128.81649			0.00	0	0
Total I2046 Future												0.00	0	21,632
I2046	On	01/02/2018	Bond Future	132.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Put			7,227.20000	7.22720	7,980,750		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Put			7,237.20000	7.23720	7,990,750		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Put			7,247.20000	7.24720	8,000,750		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Put			1,511.86000	1.51186	2,279,250		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Put			1,521.86000	1.52186	2,289,250		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Put			1,501.86000	1.50186	2,269,250		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.78	Call			36.49000	0.03649	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.78	Put			0.00000	0.00000	745,340		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Call			26.49000	0.02649	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Put			0.00000	0.00000	755,340		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.77	Call			46.49000	0.04649	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.77	Put			0.00000	0.00000	735,340		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	21,632
I2050	On	01/02/2018	Bond Future			132.13155	132.13155	132.13653	132.13653			0.00	0	24,301
I2050	On	03/05/2018	Bond Future			134.60793	134.60793	134.61295	134.61295			0.00	0	0
I2050	On	02/08/2018	Bond Future			135.41783	135.41783	135.42278	135.42278			0.00	0	0
Total I2050 Future												0.00	0	24,301
I2050	On	01/02/2018	Bond Future	140.24	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Put			8,103.47000	8.10347	8,108,450		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	01/02/2018	Bond Future	140.25	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.25	Put			8,113.47000	8.11347	8,118,450		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Put			8,093.47000	8.09347	8,098,450		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Put			1,007.05000	1.00705	1,012,070		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Put			1,017.05000	1.01705	1,022,070		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			997.05000	0.99705	1,002,070		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.53	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.53	Put			2,107.22000	2.10722	2,112,170		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.54	Put			2,117.22000	2.11722	2,122,170		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.52	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.52	Put			2,097.22000	2.09722	2,102,170		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	24,301
R186	On	01/02/2018	Bond Future			8.55305	113.26940	8.60921	112.89919		9.12	0.00	0	113,515
R186	On	03/05/2018	Bond Future			8.59646	115.38569	8.65509	115.00851		9.45	0.00	0	200
Total R186 Future												0.00	0	113,715
R186	On	01/02/2018	Bond Future	9.25	Put			81.25000	0.08125	53,880	9.67	0.00	0	775
R186	On	01/02/2018	Bond Future	9.65	Call			6,584.65000	6.58465	6,951,260	9.86	0.00	0	0
R186	On	01/02/2018	Bond Future	9.65	Put			8.15000	0.00815	4,550	9.86	0.00	0	1,950
R186	On	01/02/2018	Bond Future	7.75	Call			10.27000	0.01027	13,460	8.67	0.00	0	1,460
R186	On	01/02/2018	Bond Future	9.00	Call			2,788.92000	2.78892	3,088,560	9.49	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Put			257.16000	0.25716	186,590	9.49	0.00	0	6,200
R186	On	01/02/2018	Bond Future	8.75	Call			1,593.76000	1.59376	1,819,490	9.31	0.00	0	0
R186	On	01/02/2018	Bond Future	8.75	Put			672.76000	0.67276	528,280	9.31	0.00	0	775
R186	On	01/02/2018	Bond Future	9.25	Call			4,192.81000	4.19281	4,535,650	9.67	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			279.72000	0.27972	204,340	9.48	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Call			2,579.94000	2.57994	2,869,760	9.46	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			303.81000	0.30381	223,420	9.46	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Put			1,456.30000	1.45630	1,221,150	9.12	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Call			734.89000	0.73489	869,950	9.12	0.00	0	1,460
R186	On	01/02/2018	Bond Future	7.75	Put			5,855.91000	5.85591	5,488,890	8.67	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Call			2,631.71000	2.63171	2,924,060	9.47	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			291.60000	0.29160	213,740	9.47	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Call			2,683.77000	2.68377	2,978,600	9.48	0.00	0	0
R186	On	03/05/2018	Bond Future	9.30	Put			1,009.69000	1.00969	908,940	10.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2018	Bond Future	9.30	Call			5,049.47000	5.04947	5,325,900	10.02	0.00	0	1,120
R186	On	03/05/2018	Bond Future	8.93	Call			3,462.22000	3.46222	3,690,280	9.75	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			1,715.94000	1.71594	1,566,820	9.75	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			3,383.82000	3.38382	3,608,980	9.74	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			1,763.36000	1.76336	1,611,340	9.74	0.00	0	0
R186	On	03/05/2018	Bond Future	9.72	Call			7,066.58000	7.06658	7,385,480	10.16	0.00	0	0
R186	On	03/05/2018	Bond Future	9.72	Put			499.99000	0.49999	441,710	10.16	0.00	0	10,640
R186	On	03/05/2018	Bond Future	9.19	Put			1,188.01000	1.18801	1,074,010	9.94	0.00	0	0
R186	On	03/05/2018	Bond Future	9.19	Call			4,552.65000	4.55265	4,815,830	9.94	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			3,422.92000	3.42292	3,649,530	9.75	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			1,739.53000	1.73953	1,588,960	9.75	0.00	0	0
R186	On	03/05/2018	Bond Future	10.14	Call			9,230.04000	9.23004	9,577,850	10.16	0.00	0	0
R186	On	03/05/2018	Bond Future	10.14	Put			215.36000	0.21536	185,990	10.16	0.00	0	1,120
R186	On	03/05/2018	Bond Future	9.75	Call			7,216.58000	7.21658	7,538,030	10.16	0.00	0	0
R186	On	03/05/2018	Bond Future	9.75	Put			472.55000	0.47255	416,820	10.16	0.00	0	3,200
R186	On	03/05/2018	Bond Future	8.69	Put			2,356.05000	2.35605	2,170,800	9.59	0.00	0	0
R186	On	03/05/2018	Bond Future	8.69	Call			2,579.83000	2.57983	2,771,760	9.59	0.00	0	0
Total R186 Option												0.00	0	28,700
Total For R186												0.00	0	142,415
R197	On	01/02/2018	Bond Future			298.78978	298.78978	298.80349	298.80349			0.00	0	2,350
R197	On	03/05/2018	Bond Future			304.38965	304.38965	304.40293	304.40293			0.00	0	0
Total R197 Future												0.00	0	2,350
R197	On	01/02/2018	Bond Future	301.66	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Put			2,856.51000	2.85651	2,870,220		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Put			2,866.51000	2.86651	2,880,220		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Put			2,876.51000	2.87651	2,890,220		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Put			47.07000	0.04707	60,350		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Put			57.07000	0.05707	70,350		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Put			37.07000	0.03707	50,350		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	2,350
R202	On	01/02/2018	Bond Future			239.74004	239.74004	239.74920	239.74920		4.66	479,480.08	2	21,504
R202	On	03/05/2018	Bond Future			244.23299	244.23299	244.24213	244.24213		4.60	0.00	0	0
Total R202 Future												479,480.08	2	21,504
R202	On	01/02/2018	Bond Future	249.07	Call			1.28000	0.00128	0,990	4.99	0.00	0	0

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	01/02/2018	Bond Future	249.07	Put			9,322.08000	9.32208	9,330,950	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Call			1.26000	0.00126	0,970	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Put			9,332.06000	9.33206	9,340,930	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Call			1.29000	0.00129	1,000	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Put			9,312.09000	9.31209	9,320,960	4.99	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Call			1,383.96000	1.38396	1,370,540	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			4,631.83000	4.63183	4,627,550	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			1,390.19000	1.39019	1,376,750	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			4,618.06000	4.61806	4,613,760	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Call			1,387.07000	1.38707	1,373,640	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			4,624.94000	4.62494	4,620,650	4.91	0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												479,480.08	2	21,504
R2023	On	01/02/2018	Bond Future			7.85333	102.97124	7.89433	102.80327		5.68	1,235,654.88	12	60,572
R2023	On	03/05/2018	Bond Future			7.86928	100.96534	7.91284	100.79417		5.93	0.00	0	0
Total R2023 Future												1,235,654.88	12	60,572
R2023	On	01/02/2018	Bond Future	8.33	Put			92.40000	0.09240	68,180	5.82	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Call			1,785.80000	1.78580	1,927,490	5.81	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Put			102.31000	0.10231	76,030	5.81	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			1,820.84000	1.82084	1,963,570	5.81	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			97.28000	0.09728	72,040	5.81	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			1,856.01000	1.85601	1,999,760	5.82	0.00	0	0
R2023	On	03/05/2018	Bond Future	9.19	Call			4,992.69000	4.99269	5,148,720	6.33	0.00	0	0
R2023	On	03/05/2018	Bond Future	9.19	Put			130.52000	0.13052	115,380	6.33	0.00	0	2,500
R2023	On	03/05/2018	Bond Future	8.28	Call			2,186.44000	2.18644	2,297,250	6.04	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			757.92000	0.75792	697,560	6.04	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			2,212.66000	2.21266	2,324,180	6.05	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			745.59000	0.74559	685,940	6.05	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			2,160.36000	2.16036	2,270,460	6.04	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			770.41000	0.77041	709,340	6.04	0.00	0	0
Total R2023 Option												0.00	0	2,500
Total For R2023												1,235,654.88	12	63,072
R2030	On	01/02/2018	Bond Future			9.11015	92.13391	9.18648	91.61645			0.00	0	71,083
R2030	On	03/05/2018	Bond Future			9.16451	93.85550	9.24354	93.32833			0.00	0	0
R2030	On	02/08/2018	Bond Future			9.22140	91.60857	9.30332	91.07145			0.00	0	0
Total R2030 Future												0.00	0	71,083
R2030	On	01/02/2018	Bond Future	9.37	Call			1,227.97000	1.22797	1,745,430		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Call			1,294.23000	1.29423	1,811,690		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	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
R2030	On	01/02/2018	Bond Future	9.39	Call			1,360.43000	1.36043	1,877,890		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Call			1,617.82000	1.61782	2,144,990		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Call			1,682.64000	1.68264	2,209,810		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Call			1,747.39000	1.74739	2,274,560		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Call			1,015.44000	1.01544	1,552,560		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Call			1,079.73000	1.07973	1,616,850		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Call			951.10000	0.95110	1,488,220		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	71,083
R2032	On	01/02/2018	Bond Future			9.29613	94.76314	9.36742	94.24275		13.16	0.00	0	38,482
R2032	On	03/05/2018	Bond Future			9.35059	92.37659	9.42426	91.84643		14.38	0.00	0	0
R2032	On	02/08/2018	Bond Future			9.40546	94.10746	9.48160	93.56727		13.66	0.00	0	0
Total R2032 Future												0.00	0	38,482
R2032	On	01/02/2018	Bond Future	9.56	Call			2,097.24000	2.09724	2,438,930	13.46	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			712.28000	0.71228	533,580	13.46	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			2,145.30000	2.14530	2,491,200	13.47	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			689.24000	0.68924	514,750	13.47	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			2,049.69000	2.04969	2,387,120	13.45	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			735.91000	0.73591	552,950	13.45	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Put			1,980.69000	1.98069	1,635,710	13.12	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Call			751.89000	0.75189	927,300	13.12	0.00	0	7,500
R2032	On	01/02/2018	Bond Future	9.45	Put			1,006.39000	1.00639	778,720	13.35	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.45	Call			1,603.97000	1.60397	1,896,690	13.35	0.00	0	750
R2032	On	01/02/2018	Bond Future	9.40	Put			1,166.21000	1.16621	915,110	13.30	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.40	Call			1,402.64000	1.40264	1,671,930	13.30	0.00	0	6,800
R2032	On	01/02/2018	Bond Future	9.30	Put			1,537.70000	1.53770	1,239,070	13.21	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.30	Call			1,045.67000	1.04567	1,267,430	13.21	0.00	0	7,800
R2032	On	03/05/2018	Bond Future	9.70	Call			4,087.65000	4.08765	4,409,510	14.82	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			2,141.54000	2.14154	1,933,240	14.82	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Call			4,130.20000	4.13020	4,453,930	14.83	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			2,114.63000	2.11463	1,908,200	14.83	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			4,173.15000	4.17315	4,498,730	14.84	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			2,088.19000	2.08819	1,883,610	14.84	0.00	0	0

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	02/08/2018	Bond Future	9.68	Call			4,579.61000	4.57961	4,888,260	13.83	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Put			3,193.12000	3.19312	2,961,580	13.83	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Call			4,500.50000	4.50050	4,806,130	13.81	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Put			3,252.41000	3.25241	3,017,850	13.81	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Call			4,539.84000	4.53984	4,846,980	13.82	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Put			3,222.51000	3.22251	2,989,460	13.82	0.00	0	0
Total R2032 Option												0.00	0	22,850
Total For R2032												0.00	0	61,332
R2035	On	01/02/2018	Bond Future			9.50744	98.59879	9.59896	97.86827			0.00	0	48,902
R2035	On	03/05/2018	Bond Future			9.56308	95.94077	9.65750	95.19653			0.00	0	0
Total R2035 Future												0.00	0	48,902
R2035	On	01/02/2018	Bond Future	9.74	Call			1,109.28000	1.10928	1,839,800		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Call			1,187.18000	1.18718	1,917,700		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Call			1,031.28000	1.03128	1,761,800		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Call			1,871.43000	1.87143	2,615,670		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Call			1,947.39000	1.94739	2,691,630		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Call			1,795.38000	1.79538	2,539,620		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	48,902
R2037	On	01/02/2018	Bond Future			9.60141	90.60035	9.69789	89.83200		15.61	0.00	0	43,916
R2037	On	03/05/2018	Bond Future			9.66030	92.29322	9.75977	91.51054		16.37	0.00	0	0
R2037	On	02/08/2018	Bond Future			9.72155	89.76672	9.82422	88.96922		16.30	0.00	0	0
Total R2037 Future												0.00	0	43,916
R2037	On	01/02/2018	Bond Future	10.72	Call			7,577.99000	7.57799	8,332,550	16.67	0.00	0	0
R2037	On	01/02/2018	Bond Future	10.72	Put			26.93000	0.02693	13,140	16.67	0.00	0	2,000
R2037	On	01/02/2018	Bond Future	9.88	Put			835.17000	0.83517	578,360	15.75	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.88	Call			2,258.14000	2.25814	2,769,680	15.75	0.00	0	2,000
R2037	On	01/02/2018	Bond Future	9.83	Call			2,011.09000	2.01109	2,491,790	15.70	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Put			975.30000	0.97530	687,650	15.70	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Call			1,916.20000	1.91620	2,384,160	15.68	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Put			1,036.02000	1.03602	735,630	15.68	0.00	0	0
R2037	On	01/02/2018	Bond Future	10.32	Call			4,886.31000	4.88631	5,584,820	16.24	0.00	0	0
R2037	On	01/02/2018	Bond Future	10.32	Put			167.06000	0.16706	97,220	16.24	0.00	0	2,000
R2037	On	01/02/2018	Bond Future	9.82	Call			1,963.36000	1.96336	2,437,710	15.69	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
R2037 On 01/02/2018 Bond Future	9.82	Put			1,005.32000	1.00532	711,320	15.69	0.00	0	0
R2037 On 03/05/2018 Bond Future	9.99	Put			2,559.43000	2.55943	2,246,840	16.62	0.00	0	0
R2037 On 03/05/2018 Bond Future	9.97	Call			4,241.80000	4.24180	4,706,470	16.60	0.00	0	0
R2037 On 03/05/2018 Bond Future	9.97	Put			2,621.84000	2.62184	2,303,830	16.60	0.00	0	0
R2037 On 03/05/2018 Bond Future	9.98	Call			4,286.46000	4.28646	4,753,840	16.61	0.00	0	0
R2037 On 03/05/2018 Bond Future	9.98	Put			2,590.58000	2.59058	2,275,280	16.61	0.00	0	0
R2037 On 03/05/2018 Bond Future	9.99	Call			4,331.12000	4.33112	4,801,210	16.62	0.00	0	0
R2037 On 02/08/2018 Bond Future	9.96	Call			4,916.86000	4.91686	5,365,960	16.53	0.00	0	0
R2037 On 02/08/2018 Bond Future	9.96	Put			3,878.88000	3.87888	3,530,480	16.53	0.00	0	0
R2037 On 02/08/2018 Bond Future	9.97	Call			4,958.69000	4.95869	5,409,950	16.54	0.00	0	0
R2037 On 02/08/2018 Bond Future	9.97	Put			3,845.01000	3.84501	3,498,770	16.54	0.00	0	0
R2037 On 02/08/2018 Bond Future	9.95	Call			4,875.19000	4.87519	5,322,120	16.52	0.00	0	0
R2037 On 02/08/2018 Bond Future	9.95	Put			3,913.01000	3.91301	3,562,440	16.52	0.00	0	0
Total R2037 Option									0.00	0	6,000
Total For R2037									0.00	0	49,916
R204 On 01/02/2018 Bond Future			7.02281	101.83156	7.06492	101.79628		0.92	0.00	0	30,625
R204 On 03/05/2018 Bond Future			6.80692	103.73417	6.86652	103.69820		0.72	0.00	0	0
Total R204 Future									0.00	0	30,625
R204 On 01/02/2018 Bond Future	7.26	Call			201.20000	0.20120	226,760	0.95	0.00	0	0
R204 On 01/02/2018 Bond Future	7.26	Put			38.04000	0.03804	28,320	0.95	0.00	0	0
R204 On 01/02/2018 Bond Future	7.27	Call			207.54000	0.20754	233,500	0.95	0.00	0	0
R204 On 01/02/2018 Bond Future	7.27	Put			36.03000	0.03603	26,710	0.95	0.00	0	0
R204 On 01/02/2018 Bond Future	7.25	Call			194.94000	0.19494	220,100	0.95	0.00	0	0
R204 On 01/02/2018 Bond Future	7.25	Put			40.14000	0.04014	30,020	0.95	0.00	0	0
R204 On 03/05/2018 Bond Future	7.09	Call			244.52000	0.24452	266,920	0.73	0.00	0	0
R204 On 03/05/2018 Bond Future	7.09	Put			109.86000	0.10986	96,290	0.73	0.00	0	0
R204 On 03/05/2018 Bond Future	7.10	Call			248.51000	0.24851	271,100	0.73	0.00	0	0
R204 On 03/05/2018 Bond Future	7.10	Put			107.83000	0.10783	94,450	0.73	0.00	0	0
R204 On 03/05/2018 Bond Future	7.08	Call			240.56000	0.24056	262,770	0.73	0.00	0	0
R204 On 03/05/2018 Bond Future	7.08	Put			111.92000	0.11192	98,160	0.73	0.00	0	0
Total R204 Option									0.00	0	0
Total For R204									0.00	0	30,625
R2040 On 01/02/2018 Bond Future			9.68149	93.98748	9.78805	93.07978		16.31	46,993,740.00	500	27,816
R2040 On 03/05/2018 Bond Future			9.74066	95.74364	9.85050	94.81888		17.11	0.00	0	0
R2040 On 02/08/2018 Bond Future			9.80216	93.03137	9.91548	92.08922		17.07	0.00	0	0
Total R2040 Future									46,993,740.00	500	27,816
R2040 On 01/02/2018 Bond Future	9.88	Call			1,976.98000	1.97698	2,519,080	16.46	0.00	0	0
R2040 On 01/02/2018 Bond Future	9.88	Put			1,205.13000	1.20513	839,530	16.46	0.00	0	0
R2040 On 01/02/2018 Bond Future	9.89	Call			2,025.92000	2.02592	2,575,500	16.47	0.00	0	0
R2040 On 01/02/2018 Bond Future	9.89	Put			1,170.76000	1.17076	812,640	16.47	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
R2040	On	01/02/2018	Bond Future	9.87	Call			1,928.65000	1.92865	2,463,210	16.45	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			1,240.24000	1.24024	867,100	16.45	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			4,691.56000	4.69156	5,248,760	17.48	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			2,806.62000	2.80662	2,439,060	17.48	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			4,596.70000	4.59670	5,147,650	17.46	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put			2,873.53000	2.87353	2,499,720	17.46	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.00	Put			3,082.36000	3.08236	2,689,500	17.39	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.00	Call			4,317.38000	4.31738	4,849,280	17.39	0.00	0	1,500
R2040	On	03/05/2018	Bond Future	9.00	Put			8,599.79000	8.59979	7,877,200	16.44	0.00	0	0
R2040	On	03/05/2018	Bond Future	9.00	Call			1,031.71000	1.03171	1,233,880	16.44	0.00	0	1,500
R2040	On	03/05/2018	Bond Future	10.07	Call			4,644.02000	4.64402	5,198,100	17.47	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			2,839.91000	2.83991	2,469,230	17.47	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Put			4,242.77000	4.24277	3,833,450	17.41	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Call			5,253.01000	5.25301	5,780,820	17.38	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Put			4,316.48000	4.31648	3,902,140	17.38	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Call			5,297.06000	5.29706	5,827,380	17.40	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Put			4,279.49000	4.27949	3,867,660	17.40	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Call			5,341.27000	5.34127	5,874,100	17.41	0.00	0	0
Total R2040 Option												0.00	0	3,000
Total For R2040												46,993,740.00	500	30,816
R2044	On	01/02/2018	Bond Future			9.72611	90.95664	9.83769	89.99718		17.12	0.00	0	21,014
R2044	On	03/05/2018	Bond Future			9.78387	92.65618	9.89880	91.67880		17.97	0.00	0	0
R2044	On	02/08/2018	Bond Future			9.84381	90.01125	9.96231	89.01544		17.94	0.00	0	0
Total R2044 Future												0.00	0	21,014
R2044	On	01/02/2018	Bond Future	9.89	Call			1,818.93000	1.81893	2,362,930	17.28	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Put			1,375.04000	1.37504	959,580	17.28	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Call			1,865.51000	1.86551	2,417,550	17.29	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Put			1,337.18000	1.33718	929,760	17.29	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Call			1,912.81000	1.91281	2,472,830	17.31	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Put			1,300.19000	1.30019	900,750	17.31	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Put			2,961.37000	2.96137	2,565,110	18.38	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Call			4,677.15000	4.67715	5,261,550	18.39	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Put			2,927.24000	2.92724	2,534,260	18.39	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Call			4,582.74000	4.58274	5,160,570	18.37	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Put			2,996.03000	2.99603	2,596,480	18.37	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Call			4,629.74000	4.62974	5,210,860	18.38	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Call			5,272.97000	5.27297	5,828,480	18.31	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Put			4,466.04000	4.46604	4,025,740	18.31	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Call			5,316.85000	5.31685	5,875,000	18.32	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Put			4,428.02000	4.42802	3,990,360	18.32	0.00	0	0

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	10.05	Call			5,228.98000	5.22898	5,781,840	18.30	0.00	0	0
R2044 On 02/08/2018 Bond Future	10.05	Put			4,504.07000	4.50407	4,061,120	18.30	0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									0.00	0	21,014
R2048 On 01/02/2018 Bond Future			9.67621	94.81903	9.78779	93.82874		16.90	0.00	0	80,503
R2048 On 03/05/2018 Bond Future			9.72814	92.15382	9.84299	91.14486		18.61	0.00	0	0
Total R2048 Future									0.00	0	80,503
R2048 On 01/02/2018 Bond Future	9.90	Call			2,165.53000	2.16553	2,776,580	17.08	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.90	Put			1,188.66000	1.18866	809,420	17.08	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Call			2,217.46000	2.21746	2,836,470	17.09	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Put			1,154.45000	1.15445	783,170	17.09	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.89	Call			2,114.20000	2.11420	2,717,220	17.07	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.89	Put			1,223.63000	1.22363	836,360	17.07	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.06	Call			4,830.58000	4.83058	5,437,090	18.98	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.06	Put			2,977.38000	2.97738	2,574,930	18.98	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.07	Call			4,879.63000	4.87963	5,489,520	18.99	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.07	Put			2,942.67000	2.94267	2,543,600	18.99	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.05	Call			4,781.74000	4.78174	5,384,860	18.97	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.05	Put			3,012.44000	3.01244	2,606,600	18.97	0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	80,503
R207 On 01/02/2018 Bond Future			7.20434	100.51508	7.25583	100.42337		2.07	0.00	0	45,523
R207 On 03/05/2018 Bond Future			7.15731	102.39309	7.21698	102.29963		1.97	0.00	0	0
Total R207 Future									0.00	0	45,523
R207 On 01/02/2018 Bond Future	7.61	Call			662.53000	0.66253	742,220	2.14	0.00	0	0
R207 On 01/02/2018 Bond Future	7.61	Put			34.72000	0.03472	22,700	2.14	0.00	0	0
R207 On 01/02/2018 Bond Future	7.62	Call			678.09000	0.67809	758,380	2.14	0.00	0	0
R207 On 01/02/2018 Bond Future	7.62	Put			32.63000	0.03263	21,210	2.14	0.00	0	0
R207 On 01/02/2018 Bond Future	7.60	Call			647.08000	0.64708	726,140	2.14	0.00	0	0
R207 On 01/02/2018 Bond Future	7.60	Put			36.92000	0.03692	24,270	2.14	0.00	0	0
R207 On 03/05/2018 Bond Future	7.57	Call			788.90000	0.78890	852,480	2.02	0.00	0	0
R207 On 03/05/2018 Bond Future	7.57	Put			238.33000	0.23833	208,450	2.02	0.00	0	0
R207 On 03/05/2018 Bond Future	7.58	Call			799.92000	0.79992	863,920	2.03	0.00	0	0
R207 On 03/05/2018 Bond Future	7.58	Put			233.81000	0.23381	204,350	2.03	0.00	0	0
R207 On 03/05/2018 Bond Future	7.56	Call			777.95000	0.77795	841,090	2.02	0.00	0	0
R207 On 03/05/2018 Bond Future	7.56	Put			242.92000	0.24292	212,600	2.02	0.00	0	0
Total R207 Option									0.00	0	0
Total For R207									0.00	0	45,523
R208 On 01/02/2018 Bond Future			7.49762	100.31840	7.54382	100.19268		3.52	0.00	0	35,538

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2018	Bond Future			7.49163	98.79145	7.54227	98.66334		3.55	0.00	0	0
Total R208 Future												0.00	0	35,538
R208	On	01/02/2018	Bond Future	7.84	Call			900.77000	0.90077	999,830	3.63	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			99.50000	0.09950	72,840	3.63	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			922.74000	0.92274	1,022,830	3.63	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			94.56000	0.09456	68,930	3.63	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			879.00000	0.87900	976,990	3.62	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			104.65000	0.10465	76,920	3.62	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			526.19000	0.52619	476,570	3.63	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			1,118.13000	1.11813	1,195,410	3.63	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			544.52000	0.54452	493,690	3.63	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			1,133.89000	1.13389	1,211,780	3.63	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Put			535.19000	0.53519	484,970	3.63	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			1,149.97000	1.14997	1,228,460	3.63	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	35,538
R209	On	01/02/2018	Bond Future			9.44480	74.71257	9.53612	74.09613		15.68	0.00	0	146,029
R209	On	03/05/2018	Bond Future			9.49489	72.95916	9.58887	72.33113		17.21	0.00	0	0
R209	On	02/08/2018	Bond Future			9.54505	74.32626	9.64176	73.68641		16.42	0.00	0	0
R209	On	01/11/2018	Bond Future			9.59113	72.61374	9.69056	71.96214		16.66	0.00	0	0
Total R209 Future												0.00	0	146,029
R209	On	01/02/2018	Bond Future	9.72	Call			1,903.36000	1.90336	2,314,440	15.93	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			685.58000	0.68558	480,220	15.93	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Call			1,946.85000	1.94685	2,362,800	15.94	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			663.73000	0.66373	463,240	15.94	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			1,860.25000	1.86025	2,266,420	15.92	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			707.90000	0.70790	497,630	15.92	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Call			3,267.25000	3.26725	3,789,770	16.25	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Put			253.61000	0.25361	159,690	16.25	0.00	0	7,488
R209	On	01/02/2018	Bond Future	10.10	Call			3,808.43000	3.80843	4,357,630	16.36	0.00	0	0
R209	On	01/02/2018	Bond Future	10.10	Put			170.02000	0.17002	102,780	16.36	0.00	0	3,000
R209	On	01/02/2018	Bond Future	9.85	Call			2,502.21000	2.50221	2,971,730	16.08	0.00	0	0
R209	On	01/02/2018	Bond Future	9.85	Put			442.00000	0.44200	295,080	16.08	0.00	0	7,500
R209	On	01/02/2018	Bond Future	9.88	Call			2,649.67000	2.64967	3,131,060	16.11	0.00	0	0
R209	On	01/02/2018	Bond Future	9.88	Put			397.20000	0.39720	262,150	16.11	0.00	0	220
R209	On	01/02/2018	Bond Future	9.59	Call			1,381.86000	1.38186	1,725,280	15.78	0.00	0	0
R209	On	01/02/2018	Bond Future	9.59	Put			1,021.81000	1.02181	748,790	15.78	0.00	0	377
R209	On	01/02/2018	Bond Future	9.33	Put			2,018.45000	2.01845	1,602,490	15.52	0.00	0	0
R209	On	01/02/2018	Bond Future	9.33	Call			615.86000	0.61586	816,340	15.52	0.00	0	220
R209	On	01/02/2018	Bond Future	9.89	Call			2,699.51000	2.69951	3,184,720	16.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/02/2018	Bond Future	9.89	Put			383.13000	0.38313	251,900	16.12	0.00	0	157
R209	On	01/02/2018	Bond Future	9.32	Put			2,065.60000	2.06560	1,644,450	15.51	0.00	0	0
R209	On	01/02/2018	Bond Future	9.32	Call			593.93000	0.59393	789,220	15.51	0.00	0	157
R209	On	01/02/2018	Bond Future	10.22	Call			4,479.07000	4.47907	5,052,070	16.50	0.00	0	0
R209	On	01/02/2018	Bond Future	10.22	Put			102.16000	0.10216	58,720	16.50	0.00	0	739
R209	On	01/02/2018	Bond Future	9.87	Call			2,600.15000	2.60015	3,077,660	16.10	0.00	0	0
R209	On	01/02/2018	Bond Future	9.87	Put			411.68000	0.41168	272,750	16.10	0.00	0	739
R209	On	01/02/2018	Bond Future	9.52	Put			1,245.90000	1.24590	934,170	15.70	0.00	0	0
R209	On	01/02/2018	Bond Future	9.52	Call			1,137.65000	1.13765	1,442,360	15.70	0.00	0	739
R209	On	01/02/2018	Bond Future	9.75	Put			621.65000	0.62165	430,730	15.96	0.00	0	0
R209	On	01/02/2018	Bond Future	9.75	Call			2,035.18000	2.03518	2,460,700	15.96	0.00	0	5,000
R209	On	03/05/2018	Bond Future	10.73	Call			7,616.96000	7.61696	8,150,560	18.36	0.00	0	0
R209	On	03/05/2018	Bond Future	10.73	Put			600.91000	0.60091	506,480	18.36	0.00	0	435
R209	On	03/05/2018	Bond Future	9.75	Put			2,313.57000	2.31357	2,047,950	17.49	0.00	0	0
R209	On	03/05/2018	Bond Future	9.75	Call			3,371.63000	3.37163	3,734,040	17.49	0.00	0	435
R209	On	03/05/2018	Bond Future	9.84	Call			3,711.35000	3.71135	4,093,730	17.60	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			2,021.67000	2.02167	1,780,350	17.62	0.00	0	0
R209	On	03/05/2018	Bond Future	10.22	Call			5,285.65000	5.28565	5,743,160	18.04	0.00	0	0
R209	On	03/05/2018	Bond Future	10.22	Put			1,271.30000	1.27130	1,100,780	18.04	0.00	0	435
R209	On	03/05/2018	Bond Future	9.84	Put			2,072.41000	2.07241	1,826,760	17.60	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Call			4,348.68000	4.34868	4,764,650	17.78	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Put			1,694.55000	1.69455	1,482,490	17.78	0.00	0	5,000
R209	On	03/05/2018	Bond Future	9.85	Call			3,749.87000	3.74987	4,134,430	17.61	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			2,046.83000	2.04683	1,803,360	17.61	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			3,788.72000	3.78872	4,175,430	17.62	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Put			3,600.88000	3.60088	3,300,100	16.60	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Call			3,720.62000	3.72062	4,059,690	16.60	0.00	0	435
R209	On	02/08/2018	Bond Future	10.38	Call			6,475.44000	6.47544	6,930,630	17.41	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Put			1,857.90000	1.85790	1,673,240	17.41	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Call			8,400.99000	8.40099	8,914,640	17.54	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Put			1,822.65000	1.82265	1,640,720	17.43	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Put			1,129.30000	1.12930	1,003,100	17.54	0.00	0	435
R209	On	02/08/2018	Bond Future	10.21	Call			5,777.30000	5.77730	6,208,130	17.22	0.00	0	0
R209	On	02/08/2018	Bond Future	10.21	Put			2,182.70000	2.18270	1,973,680	17.22	0.00	0	435
R209	On	02/08/2018	Bond Future	10.39	Call			6,517.19000	6.51719	6,973,750	17.42	0.00	0	0
R209	On	02/08/2018	Bond Future	10.39	Put			1,840.20000	1.84020	1,656,910	17.42	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Call			6,559.01000	6.55901	7,016,930	17.43	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			71,074.26000	71.07426	71,725,860	17.80	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	17.80	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			5,607.73000	5.60773	5,246,190	16.51	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			3,270.87000	3.27087	3,560,930	16.51	0.00	0	255

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2018	Bond Future	1016.00	Call			71,074.27000	71.07427	71,725,870	17.80	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	17.80	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			71,074.27000	71.07427	71,725,870	17.80	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	17.80	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			7,643.76000	7.64376	8,108,930	17.80	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			2,243.27000	2.24327	2,056,840	17.80	0.00	0	255
R209	On	01/11/2018	Bond Future	9.94	Call			5,234.80000	5.23480	5,618,020	17.16	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			3,638.01000	3.63801	3,369,630	17.16	0.00	0	255
Total R209 Option												0.00	0	34,711
Total For R209												0.00	0	180,740
R210	On	01/02/2018	Bond Future			187.50325	187.50325	187.51084	187.51084			0.00	0	2,159
R210	On	03/05/2018	Bond Future			188.59236	188.59236	188.59972	188.59972			0.00	0	0
Total R210 Future												0.00	0	2,159
R210	On	01/02/2018	Bond Future	192.36	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.36	Put			4,849.16000	4.84916	4,856,750		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Put			4,859.16000	4.85916	4,866,750		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Put			4,869.16000	4.86916	4,876,750		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Put			2,850.28000	2.85028	2,857,640		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			2,860.28000	2.86028	2,867,640		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			2,840.28000	2.84028	2,847,640		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	2,159
R212	On	01/02/2018	Bond Future			151.26720	151.26720	151.27436	151.27436			0.00	0	4,967
R212	On	03/05/2018	Bond Future			154.10226	154.10226	154.10924	154.10924			0.00	0	0
Total R212 Future												0.00	0	4,967
R212	On	01/02/2018	Bond Future	154.70	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.70	Put			3,425.64000	3.42564	3,432,800		0.00	0	0
R212	On	01/02/2018	Bond Future	154.71	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.71	Put			3,435.64000	3.43564	3,442,800		0.00	0	0
R212	On	01/02/2018	Bond Future	154.69	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.69	Put			3,415.64000	3.41564	3,422,800		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Put			180.76000	0.18076	187,740		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Put			190.76000	0.19076	197,740		0.00	0	0

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	154.28	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Put			170.76000	0.17076	177,740		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	4,967
R213	On	01/02/2018	Bond Future			9.16557	86.76858	9.23684	86.29548		12.88	0.00	0	58,761
R213	On	03/05/2018	Bond Future			9.21430	84.84023	9.28789	84.35828		14.06	0.00	0	0
Total R213 Future												0.00	0	58,761
R213	On	01/02/2018	Bond Future	9.42	Call			1,841.55000	1.84155	2,151,080	13.04	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			642.44000	0.64244	478,870	13.04	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Call			1,885.11000	1.88511	2,198,580	13.05	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			621.22000	0.62122	461,590	13.05	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			1,798.54000	1.79854	2,104,090	13.03	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			664.29000	0.66429	496,740	13.03	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Call			3,687.74000	3.68774	3,982,680	14.37	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			1,875.00000	1.87500	1,687,990	14.37	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			3,727.00000	3.72700	4,023,660	14.38	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			1,851.01000	1.85101	1,665,720	14.38	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			3,648.65000	3.64865	3,941,860	14.36	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			1,899.24000	1.89924	1,710,500	14.36	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	58,761
R214	On	01/02/2018	Bond Future			9.64595	73.94724	9.75246	73.20708		16.69	0.00	0	49,252
R214	On	03/05/2018	Bond Future			9.69706	72.03287	9.80658	71.27887		18.38	0.00	0	0
Total R214 Future												0.00	0	49,252
R214	On	01/02/2018	Bond Future	9.83	Call			1,535.60000	1.53560	1,970,560	16.78	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			1,004.58000	1.00458	699,380	16.78	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			1,574.77000	1.57477	2,015,980	16.80	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			975.74000	0.97574	676,790	16.80	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			1,496.95000	1.49695	1,925,610	16.77	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			1,034.05000	1.03405	722,550	16.77	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Call			3,572.47000	3.57247	4,014,400	18.66	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			2,404.82000	2.40482	2,092,750	18.66	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			3,610.42000	3.61042	4,054,980	18.67	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			2,376.41000	2.37641	2,066,970	18.67	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			3,534.68000	3.53468	3,973,990	18.64	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			2,433.50000	2.43350	2,118,810	18.64	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	49,252
Total for Bond												48,708,874.96	514	1,091,907

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future									0.00	0	0
Total For E170									0.00	0	0
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future									0.00	0	0
Total For ES18									0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future									0.00	0	0
Total For ES18A									0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future									0.00	0	0
Total For ES23									0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future									0.00	0	0
Total For ES23A									0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future									0.00	0	0
Total For ES26									0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future									0.00	0	0
Total For ES26A									0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
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

Contract 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 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 01/02/2018 GOVI			593.02600	593.02600	589.45500	589.45500				830,236,400.00	140	715
GOVI On 03/05/2018 GOVI			604.10400	604.10400	600.46600	600.46600				0.00	0	0
Total GOVI Future										830,236,400.00	140	715
GOVI On 01/02/2018 GOVI	581.04	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/02/2018 GOVI	581.02	Call			84,350.00000	8.43500	120,060,000			0.00	0	0
GOVI On 01/02/2018 GOVI	581.02	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/02/2018 GOVI	581.03	Call			84,250.00000	8.42500	119,960,000			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	01/02/2018	GOVI	581.03	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.04	Call			84,150.00000	8.41500	119,860,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.28	Call			101,860.00000	10.18600	138,240,000		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			101,760.00000	10.17600	138,140,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.29	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.27	Call			101,960.00000	10.19600	138,340,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.27	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												830,236,400.00	140	715
Total for GOVI												830,236,400.00	140	715
AL37	On	01/02/2018	Index Future			570.68300	570.68300	569.83100	569.83100			0.00	0	0
AL37	On	03/05/2018	Index Future			581.34400	581.34400	580.47600	580.47600			0.00	0	0
Total AL37 Future												0.00	0	0
Total For AL37												0.00	0	0
AL7T	On	01/02/2018	Index Future			658.65700	658.65700	656.57800	656.57800			0.00	0	0
AL7T	On	03/05/2018	Index Future			670.96100	670.96100	668.84400	668.84400			0.00	0	0
Total AL7T Future												0.00	0	0
Total For AL7T												0.00	0	0
ALBI	On	01/02/2018	Index Future			594.35200	594.35200	590.75100	590.75100			59,435,200.00	10	772
ALBI	On	03/05/2018	Index Future			605.45500	605.45500	601.78700	601.78700			0.00	0	0
Total ALBI Future												59,435,200.00	10	772
Total For ALBI												59,435,200.00	10	772
IGOV	On	01/02/2018	Index Future			253.37200	253.37200	253.51000	253.51000			0.00	0	879
IGOV	On	03/05/2018	Index Future			258.12000	258.12000	258.26000	258.26000			0.00	0	269
Total IGOV Future												0.00	0	1,148
Total For IGOV												0.00	0	1,148
Total for Index												59,435,200.00	10	1,920
JIBAR f	On	17/01/2018	Jibar Future			6.97000	93.03000	6.97000	93.03000			0.00	0	0
JIBAR f	On	21/02/2018	Jibar Future			6.90000	93.10000	6.90000	93.10000			0.00	0	0
JIBAR f	On	20/03/2018	Jibar Future			6.83500	93.16500	6.83500	93.16500			0.00	0	2,500
JIBAR f	On	18/04/2018	Jibar Future			6.78000	93.22000	6.78000	93.22000			0.00	0	0
JIBAR f	On	20/06/2018	Jibar Future			6.82000	93.18000	6.82000	93.18000			0.00	0	0
JIBAR f	On	19/09/2018	Jibar Future			6.89000	93.11000	6.89000	93.11000			0.00	0	0
JIBAR f	On	19/12/2018	Jibar Future			6.96000	93.04000	6.96000	93.04000			0.00	0	0
JIBAR f	On	20/03/2019	Jibar Future			7.04000	92.96000	7.04000	92.96000			0.00	0	0
JIBAR f	On	19/06/2019	Jibar Future			7.11000	92.89000	7.11000	92.89000			0.00	0	0
Total Jibar Future												0.00	0	2,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For JIBAR FUTURE										0.00	0	2,500
Total for Jibar										0.00	0	2,500
10Y ST On	17/12/2025	Interest Rate Swap	94.73000	94.73000	94.93000	94.93000				0.00	0	0
10Y ST On	16/03/2026	Interest Rate Swap	91.73000	91.73000	91.95000	91.95000				0.00	0	0
10Y ST On	15/06/2026	Interest Rate Swap	90.46000	90.46000	90.70000	90.70000				0.00	0	0
10Y ST On	21/09/2026	Interest Rate Swap	92.60000	92.60000	92.86000	92.86000				0.00	0	0
10Y ST On	21/12/2026	Interest Rate Swap	96.38000	96.38000	96.64000	96.64000				0.00	0	0
10Y ST On	15/03/2027	Interest Rate Swap	94.95000	94.95000	95.21000	95.21000				0.00	0	0
10Y ST On	21/06/2027	Interest Rate Swap	97.01000	97.01000	97.27000	97.27000				0.00	0	0
10Y ST On	20/09/2027	Interest Rate Swap	100.73000	100.73000	100.98000	100.98000				0.00	0	0
10Y ST On	20/12/2027	Interest Rate Swap	101.08000	101.08000	101.33000	101.33000				0.00	0	0
10Y ST On	22/03/2028	Interest Rate Swap	96.33000	96.33000	96.58000	96.58000				0.00	0	0
Total 10Y STND Future										0.00	0	0
Total For 10Y STND										0.00	0	0
1Y STN On	15/03/2018	Interest Rate Swap	99.72000	99.72000	99.72000	99.72000				0.00	0	0
1Y STN On	21/06/2018	Interest Rate Swap	99.88000	99.88000	99.87000	99.87000				0.00	0	0
1Y STN On	20/09/2018	Interest Rate Swap	100.00000	100.00000	100.00000	100.00000				0.00	0	0
1Y STN On	20/12/2018	Interest Rate Swap	100.43000	100.43000	100.42000	100.42000				0.00	0	0
1Y STN On	22/03/2019	Interest Rate Swap	99.42000	99.42000	99.42000	99.42000				0.00	0	0
Total 1Y STND Future										0.00	0	0
Total For 1Y STND										0.00	0	0
2Y STN On	16/03/2018	Interest Rate Swap	99.01000	99.01000	99.01000	99.01000				0.00	0	0
2Y STN On	15/06/2018	Interest Rate Swap	98.57000	98.57000	98.56000	98.56000				0.00	0	0
2Y STN On	21/09/2018	Interest Rate Swap	98.47000	98.47000	98.47000	98.47000				0.00	0	0
2Y STN On	21/12/2018	Interest Rate Swap	98.81000	98.81000	98.81000	98.81000				0.00	0	0
2Y STN On	15/03/2019	Interest Rate Swap	99.17000	99.17000	99.17000	99.17000				0.00	0	0
2Y STN On	21/06/2019	Interest Rate Swap	99.53000	99.53000	99.53000	99.53000				0.00	0	0
2Y STN On	20/09/2019	Interest Rate Swap	99.90000	99.90000	99.90000	99.90000				0.00	0	0
2Y STN On	20/12/2019	Interest Rate Swap	100.83000	100.83000	100.84000	100.84000				0.00	0	0
2Y STN On	23/03/2020	Interest Rate Swap	98.57000	98.57000	98.59000	98.59000				0.00	0	0
Total 2Y STND Future										0.00	0	0
Total For 2Y STND										0.00	0	0
5Y STN On	17/12/2020	Interest Rate Swap	96.03000	96.03000	96.05000	96.05000				0.00	0	0
5Y STN On	16/03/2021	Interest Rate Swap	95.24000	95.24000	95.26000	95.26000				0.00	0	0
5Y STN On	15/06/2021	Interest Rate Swap	94.42000	94.42000	94.45000	94.45000				0.00	0	0
5Y STN On	21/09/2021	Interest Rate Swap	94.57000	94.57000	94.62000	94.62000				0.00	0	0
5Y STN On	21/12/2021	Interest Rate Swap	96.74000	96.74000	96.80000	96.80000				0.00	0	51
5Y STN On	15/03/2022	Interest Rate Swap	96.87000	96.87000	96.93000	96.93000				0.00	0	0
5Y STN On	21/06/2022	Interest Rate Swap	98.04000	98.04000	98.10000	98.10000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
5Y STN On 20/09/2022 Interest Rate Swap			100.23000	100.23000	100.29000	100.29000			0.00	0	0
5Y STN On 20/12/2022 Interest Rate Swap			101.47000	101.47000	101.53000	101.53000			0.00	0	0
5Y STN On 22/03/2023 Interest Rate Swap			96.58000	96.58000	96.64000	96.64000			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 :									938,380,474.96	664	1,097,093
AA05 On 22/03/2019 Spot Bond			8.51000	103.68884	8.55000	103.62012			0.00	0	0
Total AA05 SPOT									0.00	0	0
Total For AA05									0.00	0	0
AA06 On 15/04/2021 Spot Bond				98.45308		98.43007			0.00	0	1,000,000,000
Total AA06 SPOT									0.00	0	1,000,000,000
Total For AA06									0.00	0	1,000,000,000
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			9.54500	102.14187	9.59000	101.99227			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	103.17700	10.00000	103.15000			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				101.34893		101.32403			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			8.15000	101.29227	8.19000	101.23727		24,450,000,000,000.00	3,000,000,000	1,500,000,000	
Total AB013 SPOT								24,450,000,000,000.00	3,000,000,000	1,500,000,000	
Total For AB013								24,450,000,000,000.00	3,000,000,000	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	101.57827	10.84000	101.54864			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	104.03830	11.37000	104.00652				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	104.23978	11.81000	104.20674				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	20.44388	100.00000	20.39813				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	20.90004	100.00000	20.85403				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	103.78000	10.00000	103.75200				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			4.32000	269.09664	4.32000	269.03999				0.00	0	30,000,000
Total ABCPI3 SPOT										0.00	0	30,000,000
Total For ABCPI3										0.00	0	30,000,000
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.68423		100.66216				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				102.00341		101.98082				0.00	2,000,000,000	2,000,000,000
Total ABFN08 SPOT										0.00	2,000,000,000	2,000,000,000
Total For ABFN08										0.00	2,000,000,000	2,000,000,000
ABFN09 On 17/03/2026 Spot Bond				100.74390		100.71912				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				101.52155		101.49944				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				100.15471		100.18782				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN13 On 14/05/2020 Spot Bond				102.29240		102.26997				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN14 On 14/05/2022 Spot Bond				101.41628		101.39231				0.00	0	0
Total ABFN14 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond				101.71574		101.69270				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				102.21978		102.19607				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				101.49623		101.47337				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				100.40221		100.37786				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				101.21880		101.19604				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				101.25635		101.23261				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				101.06856		101.04408				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond				101.78369		101.75816				0.00	0	1,200,000,000
Total ABFN23 SPOT										0.00	0	1,200,000,000
Total For ABFN23										0.00	0	1,200,000,000
ABFN2: On 17/10/2020 Spot Bond				100.14095		100.11996				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				99.88741		99.86474				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2: On 17/10/2029 Spot Bond				99.88196		99.85823				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			9.20000	103.83949	9.24000	103.78221				0.00	0	0
Total ABK1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond				100.41698		100.38867				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				101.88547		101.85911				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				95.05580		95.02375				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			8.90000	101.48362	8.94000	101.44533				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				102.63040		102.60454				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				101.52516		101.50058				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				102.08876		102.06341				0.00	0	0
Total ABK5 SPOT										0.00	0	0
Total For ABK5										0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK5/JIBAR SPOT										0.00	0	0
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond				101.01135		100.98508				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				99.63888		99.61144				0.00	0	0
Total ABK7 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond				95.08946		95.05941				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				99.32271		99.29510				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			4.48000	152.69432	4.48000	152.66141				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			5.85000	134.68159	5.85000	134.64771				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	20.07718	100.00000	20.03064				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			7.59000	112.70407	7.59000	112.67050				0.00	0	0
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	9.47208	100.00000	9.45011				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			8.40000	112.70031	8.40000	112.66420				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	9.06225	100.00000	9.04113				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				86.87664		86.83074				0.00	0	0
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			3.61000	188.38562	3.61000	188.34955				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			6.07125	99.71803	6.11130	99.69953				0.00	0	0
Total ABN33 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			6.07125	99.71803	6.11130	99.69953				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.35000	123.78529	3.35000	123.76258				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			3.26000	174.77802	3.26000	174.74623				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			3.18000	221.57824	3.18000	221.53840				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			9.45500	96.04529	9.49500	95.86791				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.78324		100.72132				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				137.70000		137.71000				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			9.94500	103.85830	10.00000	103.50345				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			8.67000	96.62359	8.71500	96.48112				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				100.00000		100.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000		100.00000				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.49000	100.67756	10.54500	100.33560				0.00	0	0
Total ABN87 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABN87									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.79474		100.77026			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				101.81824		101.79336			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS10 On 17/03/2018 Spot Bond			6.37500	103.77994	6.41500	103.75471			0.00	0	0
Total ABS10 SPOT									0.00	0	0
Total For ABS10									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			8.79500	104.19241	8.84000	104.04182		10,905,800,000,000.00	1,240,000,000	620,000,000	
Total ABS11 SPOT								10,905,800,000,000.00	1,240,000,000	620,000,000	
Total For ABS11								10,905,800,000,000.00	1,240,000,000	620,000,000	
ABS12 On 14/05/2020 Spot Bond			8.79000	102.46119	8.84000	102.33244		0.00	0	500,000,000	
Total ABS12 SPOT								0.00	0	500,000,000	
Total For ABS12								0.00	0	500,000,000	
ABS12/ On 14/05/2020 Spot Bond			9.20000	101.61005	9.20000	101.58481		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			9.37500	102.60187	9.42000	102.41745		0.00	0	0	
Total ABS13 SPOT								0.00	0	0	
Total For ABS13								0.00	0	0	
ABS14 On 11/11/2020 Spot Bond			8.63500	103.20872	8.68000	103.07251		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			9.13500	104.06419	9.17500	103.88278		0.00	0	0	
Total ABS15 SPOT								0.00	0	0	
Total For ABS15								0.00	0	0	
ABS16 On 11/11/2025 Spot Bond			9.39000	107.23837	9.44500	106.90073		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			9.82500	106.82534	9.88000	106.44430		27,510,000,000,000.00	2,800,000,000	1,400,000,000	
Total ABS17 SPOT								27,510,000,000,000.00	2,800,000,000	1,400,000,000	
Total For ABS17								27,510,000,000,000.00	2,800,000,000	1,400,000,000	
ABS18 On 26/09/2023 Spot Bond			9.30500	105.23517	9.34500	105.03227		0.00	0	0	
Total ABS18 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			8.17500	100.98481	8.22500	100.85606			0.00	0	1,000,000,000
Total ABS6 SPOT									0.00	0	1,000,000,000
Total For ABS6									0.00	0	1,000,000,000
ABS7 On 11/09/2026 Spot Bond			9.84000	96.99794	9.89500	96.66947		75,964,800,000,000.00		7,720,000,000	3,860,000,000
Total ABS7 SPOT								*5,964,800,000,000.00		7,720,000,000	3,860,000,000
Total For ABS7								*5,964,800,000,000.00		7,720,000,000	3,860,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.67298	100.00000	11.64686			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			3.45000	281.14213	3.45000	281.08952			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.83000	149.70204	2.83000	149.67668			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT01U SPOT									0.00	0	0
Total For ABT01U									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL047 On 22/10/2018 Spot Bond				94.02088		93.97460			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	103.78000	10.00000	103.75200			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.60225		100.57659			0.00	0	0
Total ACL095 SPOT									0.00	0	0
Total For ACL095									0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.61742		100.59107			0.00	0	0
Total ACL096 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.62351		100.59689				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				100.61117		100.58509				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			8.81000	102.73080	8.86000	102.61663				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				200.09926		200.08351				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				200.15034		200.13398				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.59592		100.57052				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	103.78000	10.00000	103.75200				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.59780		100.57232				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	103.19179	10.23000	103.16336				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.18000	101.42432	9.22000	101.34617				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				100.59612		100.57072				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				100.56513		100.54109				0.00	0	0
Total ACL175 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL175										0.00	0	0
ACL18 On 20/06/2019 Spot Bond				101.45514		101.43117				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL18 On 20/09/2022 Spot Bond				100.59283		100.56756				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL18 On 20/09/2020 Spot Bond				100.60015		100.57456				0.00	0	200,000,000
Total ACL187 SPOT										0.00	0	200,000,000
Total For ACL187										0.00	0	200,000,000
ACL18 On 20/09/2020 Spot Bond				100.60818		100.58224				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL19 On 20/09/2022 Spot Bond				100.61014		100.58412				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL19 On 20/09/2022 Spot Bond				100.61014		100.58412				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				100.62067		100.59419				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				100.62067		100.59419				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				139.64964		139.63328				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				140.57064		140.55387				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL20 On 20/03/2018 Spot Bond				100.54845		100.52514				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL21 On 20/05/2018 Spot Bond				101.18019		101.15806				0.00	0	0
Total ACL210 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL210										0.00	0	0
ACL210 On 20/09/2018 Spot Bond				100.56012		100.53629				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond				100.43515		100.41046				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL213 On 20/09/2020 Spot Bond				94.08523		94.05504				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				100.55330		100.52977				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				100.55270		100.52920				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				100.59038		100.56522				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond				101.51756		101.49233				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond				101.95686		101.93196				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL220 On 20/09/2021 Spot Bond				100.58788		100.56283				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.57860		100.55396				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	89.03349	100.00000	88.82201				0.00	0	0
Total ADCB01/JIBAR SPOT										0.00	0	0
Total For ADCB01/JIBAR										0.00	0	0
AHF2A On 18/10/2018 Spot Bond				102.06027		102.03691				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B: On 18/10/2018 Spot Bond				102.13086		102.10667				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				102.36616		102.33917				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				102.50148		102.48006				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				102.01324		101.99044				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				102.60152		102.57173				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				102.48388		102.45549				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				103.44831		103.40839				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				103.09553		103.05984				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1A: On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8.17500	103.24489	8.21500	103.17788			9,810,000,000,000.00	1,200,000,000	300,000,000
Total AIR01 SPOT									9,810,000,000,000.00	1,200,000,000	300,000,000
Total For AIR01									9,810,000,000,000.00	1,200,000,000	300,000,000
AIR02 On 30/04/2023 Spot Bond			9.91500	109.47956	9.97000	109.21803			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			9.42000	100.30339	9.46000	100.09037			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			10.55000	97.43884	10.62000	96.94779			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			3.57000	176.33983	3.57000	176.30628			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.89176		100.86685			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF03 On 07/08/2018 Spot Bond				101.68016		101.65600			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				99.75632		99.73165			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				101.21465		101.19003			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				101.24784		101.22254			0.00	0	0
Total APF06 SPOT									0.00	0	0
Total For APF06									0.00	0	0
AS116L On 18/01/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS116U SPOT										0.00	0	0
Total For AS116U										0.00	0	0
AS120L On 01/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS120U SPOT										0.00	0	0
Total For AS120U										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS126U SPOT										0.00	0	0
Total For AS126U										0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS180U SPOT										0.00	0	0
Total For AS180U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.56519		100.54115				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				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 ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN02: On 07/12/2033 Spot Bond			3.43000	240.12547	3.43000	240.08067				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				99.72861		99.70192				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				101.54086		101.51559				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			3.44500	214.55027	3.44500	214.51018				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				100.00000		100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04: On 12/03/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05: On 19/03/2018 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05: On 16/04/2018 Spot Bond				99.91047		99.88793				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond				99.75892		102.02835				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond				101.87361		101.84842				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				101.84312		101.81829				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN061: On 14/05/2018 Spot Bond				99.82144		99.81998				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN062: On 22/05/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN064: On 01/06/2018 Spot Bond				101.33602		101.31465				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN066: On 15/06/2018 Spot Bond				100.65398		100.63097				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN068: On 07/02/2020 Spot Bond				101.60680		101.58211				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN069: On 02/07/2018 Spot Bond				98.10796		97.85102				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN073: 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
ASN077: On 20/06/2020 Spot Bond				100.66431		100.63591				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN078: On 20/09/2020 Spot Bond				100.57110		100.54678				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN080: On 20/06/2020 Spot Bond				101.06890		101.04313				0.00	0	24,000,000
Total ASN083 SPOT										0.00	0	24,000,000
Total For ASN083										0.00	0	24,000,000
ASN083: On 03/09/2020 Spot Bond				101.09022		101.06258				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN084: On 25/09/2018 Spot Bond				100.39121		100.36756				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN087 On 01/10/2020 Spot Bond				125.62987		124.48198				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN090 On 08/10/2018 Spot Bond				100.09489		100.01318				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN091 On 16/10/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN092 On 21/10/2020 Spot Bond				99.76432		99.74046				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN096 On 10/11/2020 Spot Bond				101.56685		101.54201				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN099 On 20/12/2020 Spot Bond				77.22091		77.27781				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond				100.99674		100.97158				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN113 On 07/03/2021 Spot Bond				100.90946		100.88456				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN115 On 10/12/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN119 On 27/01/2018 Spot Bond				101.82469		101.80106				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN121 On 20/12/2020 Spot Bond				100.74385		100.71197				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN121 On 20/03/2019 Spot Bond				100.57605		100.55153				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN125 On 24/02/2019 Spot Bond				101.22913		101.20422				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN128 On 24/02/2019 Spot Bond				101.22446		101.19976				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN129 On 24/02/2019 Spot Bond				101.20922		101.18472				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN130 On 03/03/2019 Spot Bond				100.98498		100.96007				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN131 On 03/03/2019 Spot Bond				100.97706		100.95236				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN132 On 20/12/2020 Spot Bond				100.73770		100.70608				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN134 On 05/03/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN135 On 31/12/2018 Spot Bond				90.24000		90.22000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN136 On 31/01/2022 Spot Bond			3.56000	145.65699	3.56000	145.62947				0.00	0	24,000,000
Total ASN137 SPOT										0.00	0	24,000,000
Total For ASN137										0.00	0	24,000,000
ASN137 On 30/03/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN140 On 31/12/2018 Spot Bond				90.24000		90.22000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN141 On 20/06/2020 Spot Bond				102.80084		102.77681				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN143 On 28/04/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN144 On 20/06/2021 Spot Bond				58.51370		58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN145 On 04/05/2021 Spot Bond				101.68049		101.65457				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN146 On 04/05/2021 Spot Bond				101.68049		101.65457				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN147 On 31/01/2022 Spot Bond			3.60500	145.41188	3.60500	145.38422				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN149 On 31/05/2021 Spot Bond				113.11651		113.00120				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN150 On 02/06/2021 Spot Bond				101.01788		100.99218				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN152 On 31/03/2028 Spot Bond			4.16000	161.57434	4.16000	161.54101				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN154 On 29/06/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN156 On 06/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN157 On 27/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN159 On 08/08/2021 Spot Bond				101.65441		101.62853				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ASN160 SPOT									0.00	0	0
Total For ASN160									0.00	0	0
ASN16: On 19/08/2021 Spot Bond				101.32443		101.29956			0.00	1,600,000,000	400,000,000
Total ASN161 SPOT									0.00	1,600,000,000	400,000,000
Total For ASN161									0.00	1,600,000,000	400,000,000
ASN16: On 29/08/2021 Spot Bond				100.00000		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				100.00000		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				100.62062		100.59414			0.00	0	85,000,000
Total ASN165 SPOT									0.00	0	85,000,000
Total For ASN165									0.00	0	85,000,000
ASN17: On 22/11/2021 Spot Bond				100.00000		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				100.95461		100.93054			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				100.00000		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				100.00000		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				100.00000		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				100.00000		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				100.65286		100.62497			0.00	0	0
Total ASN181 SPOT									0.00	0	0
Total For ASN181									0.00	0	0
ASN18: On 25/04/2022 Spot Bond				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 ASN185 SPOT										0.00	0	0
Total For ASN185										0.00	0	0
ASN19(On 12/06/2020 Spot Bond				100.75363		100.72969				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				96.03005		95.49629				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				100.00000		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				100.00000		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				100.26076		100.23535				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			3.73000	107.40393	3.73000	107.38315				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				100.55884		100.53507				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN19(On 09/04/2018 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN197 SPOT										0.00	0	0
Total For ASN197										0.00	0	0
ASN19(On 04/05/2018 Spot Bond				100.00000		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				100.00000		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				100.00000		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				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 ASN201 SPOT										0.00	0	0
Total For ASN201										0.00	0	0
ASN201: On 18/07/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN202 SPOT										0.00	0	0
Total For ASN202										0.00	0	0
ASN202: On 20/06/2022 Spot Bond				100.56392		100.53992				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN203: On 20/06/2022 Spot Bond				100.59908		100.57354				0.00	0	384,100,000
Total ASN204 SPOT										0.00	0	384,100,000
Total For ASN204										0.00	0	384,100,000
ASN204: On 25/08/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN207 SPOT										0.00	0	0
Total For ASN207										0.00	0	0
ASN207: On 24/08/2021 Spot Bond				101.42163		101.39274				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN208: On 24/08/2025 Spot Bond				101.54712		101.51562				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN209: On 28/08/2020 Spot Bond				101.08084		101.05716				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN210: On 05/03/2018 Spot Bond				100.85348		100.83120				0.00	0	0
Total ASN211 SPOT										0.00	0	0
Total For ASN211										0.00	0	0
ASN211: On 02/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN212 SPOT										0.00	0	0
Total For ASN212										0.00	0	0
ASN212: On 01/09/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN213 SPOT										0.00	0	0
Total For ASN213										0.00	0	0
ASN213: On 29/08/2022 Spot Bond				101.11047		101.08556				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN214: On 14/09/2018 Spot Bond				100.66979		100.64722				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN215 SPOT										0.00	0	0
Total For ASN215										0.00	0	0
ASN215 On 12/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN216 SPOT										0.00	0	0
Total For ASN216										0.00	0	0
ASN216 On 12/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN217 SPOT										0.00	0	0
Total For ASN217										0.00	0	0
ASN217 On 19/09/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN218 SPOT										0.00	0	0
Total For ASN218										0.00	0	0
ASN218 On 20/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN219 SPOT										0.00	0	0
Total For ASN219										0.00	0	0
ASN219 On 22/09/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN220 SPOT										0.00	0	0
Total For ASN220										0.00	0	0
ASN220 On 13/07/2018 Spot Bond				99.91035		99.88796				0.00	0	0
Total ASN222 SPOT										0.00	0	0
Total For ASN222										0.00	0	0
ASN222 On 25/10/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN223 SPOT										0.00	0	0
Total For ASN223										0.00	0	0
ASN223 On 25/10/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN225 SPOT										0.00	0	0
Total For ASN225										0.00	0	0
ASN225 On 02/05/2018 Spot Bond				101.55237		101.52979				0.00	0	0
Total ASN227 SPOT										0.00	0	0
Total For ASN227										0.00	0	0
ASN227 On 01/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN228 SPOT										0.00	0	0
Total For ASN228										0.00	0	0
ASN228 On 10/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN229 SPOT										0.00	0	0
Total For ASN229										0.00	0	0
ASN229 On 10/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN230 SPOT										0.00	0	0
Total For ASN230										0.00	0	0
ASN23 On 17/11/2022 Spot Bond				100.00000		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	101.06433	8.56000	101.04108				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN23 On 29/11/2022 Spot Bond				100.00000		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				100.00000		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				100.00000		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				100.00000		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				100.00000		100.00000				0.00	0	0
Total ASN239 SPOT										0.00	0	0
Total For ASN239										0.00	0	0
ASN50 On 16/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89 On 02/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.71015		100.68763				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			8.55000	103.59970	8.59000	103.54820				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAW11 SPOT									0.00	0	0
Total For BAW11									0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.91517		100.89171			0.00	0	0
Total BAW17 SPOT									0.00	0	0
Total For BAW17									0.00	0	0
BAW17 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAW17/JIBAR SPOT									0.00	0	0
Total For BAW17/JIBAR									0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.82738		100.80322			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			9.22000	101.82744	9.29000	101.62681		27,660,000,000,000.00	3,000,000,000	2,000,000,000	
Total BAW19 SPOT								27,660,000,000,000.00	3,000,000,000	2,000,000,000	
Total For BAW19								27,660,000,000,000.00	3,000,000,000	2,000,000,000	
BAW21 On 24/03/2022 Spot Bond			9.34500	102.62877	9.39000	102.44969		0.00	0	0	
Total BAW21 SPOT								0.00	0	0	
Total For BAW21								0.00	0	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	102.78218	9.30000	102.75638		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				100.90944		100.88454		0.00	0	0	
Total BAW22 SPOT								0.00	0	0	
Total For BAW22								0.00	0	0	
BAW24 On 30/09/2019 Spot Bond				101.11139		101.08816		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				101.79032		101.76580		0.00	0	0	
Total BAW25 SPOT								0.00	0	0	
Total For BAW25								0.00	0	0	
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total BAW26U SPOT								0.00	0	0	
Total For BAW26U								0.00	0	0	
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total BAW27U SPOT								0.00	0	0	
Total For BAW27U								0.00	0	0	
BAW28 On 06/06/2022 Spot Bond				100.93974		100.91471		0.00	571,800,000	171,800,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW28 SPOT										0.00	571,800,000	171,800,000
Total For BAW28										0.00	571,800,000	171,800,000
BAYA31 On 31/12/2018 Spot Bond				100.31584		100.28492				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.31407		100.28329				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.57453		100.54689				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				99.73795		99.73795				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.96374		100.93534				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				97.31696		97.31696				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.31444		100.28366				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.31456		100.28377				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				100.32695		100.29416				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA52 On 31/03/2019 Spot Bond				101.51741		101.48686				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA54 On 30/09/2019 Spot Bond				101.49177		101.46040				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond				101.98039		101.94673				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA57 On 30/06/2020 Spot Bond				100.86535		100.83278				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			12.97500	101.00276	13.01500	100.83475				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			12.29500	100.61745	12.34000	100.49077				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				100.33742		100.30436				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				101.29570		101.26421				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				100.31446		100.28367				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				100.32118		100.28973				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				101.25158		101.22118				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.40173		100.36226				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				100.40153		100.36206				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				100.40163		100.36216				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				104.93299		104.89584				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB1 On 30/06/2020 Spot Bond				100.41509		100.37429				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC122 On 24/05/2018 Spot Bond				101.07733		101.05534				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				100.00009		99.97810				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ12 On 23/03/2018 Spot Bond			8.05000	102.73888	8.05000	102.71657				0.00	0	0
Total BCJ12 SPOT										0.00	0	0
Total For BCJ12										0.00	0	0
BCJ13 On 20/04/2018 Spot Bond				99.80031		99.77885				0.00	0	0
Total BCJ13 SPOT										0.00	0	0
Total For BCJ13										0.00	0	0
BCJ14 On 09/05/2019 Spot Bond				101.43543		101.41312				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BCJ14 SPOT										0.00	0	0
Total For BCJ14										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond				101.47013		101.44727				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				100.81796		100.79497				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BD020€ On 28/04/2028 Spot Bond			8.56000	189.63353	8.61500	188.56474				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD020€ On 02/03/2028 Spot Bond			8.56000	190.15177	8.61500	189.09290				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			8.94500	96.43005	9.00000	96.05643				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	9.85708	100.00000	9.83514				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BEER0 On 28/03/2018 Spot Bond			7.80000	101.92885	7.84000	101.89906				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG1A7 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2I On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2I On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond				103.02573		102.99940				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			9.51000	103.79117	9.56000	103.68006				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				103.74240		103.71532				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			9.96000	104.51998	10.01000	104.40085				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			10.89500	105.10479	10.94000	104.97224				0.00	0	45,000,000
Total BGL05 SPOT										0.00	0	45,000,000
Total For BGL05										0.00	0	45,000,000
BGL06 On 04/09/2020 Spot Bond				103.34189		103.31485				0.00	0	100,000,000
Total BGL06 SPOT										0.00	0	100,000,000
Total For BGL06										0.00	0	100,000,000
BGL07 On 03/09/2022 Spot Bond			10.84500	107.68852	10.88500	107.51109				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond				101.15309		101.12382				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			10.89500	104.42787	10.94000	104.29314				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				102.00652		101.97556				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL10 SPOT										0.00	0	0
Total For BGL10										0.00	0	0
BGL11 On 05/05/2021 Spot Bond			11.27500	105.41555	11.32000	105.25948				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				105.52352		105.49515				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			10.29500	108.86402	10.34000	108.69794				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				105.57616		105.54700				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				102.87331		102.84430				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				101.39190		101.36193				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				101.76389		101.73394				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				100.40030		100.37242				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				100.41146		100.38276				0.00	0	0
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGR04 On 28/02/2018 Spot Bond				107.62329		107.59932				0.00	0	0
Total BGR04 SPOT										0.00	0	0
Total For BGR04										0.00	0	0
BGT01 On 12/09/2022 Spot Bond				102.84355		102.80906				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				99.82456		99.80111				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BID05 SPOT									0.00	0	0
Total For BID05									0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.31000	101.04739	8.35000	100.97032			36,564,000,000,000.00	4,400,000,000	2,200,000,000
Total BID06 SPOT									16,564,000,000,000.00	4,400,000,000	2,200,000,000
Total For BID06									16,564,000,000,000.00	4,400,000,000	2,200,000,000
BID07 On 30/06/2020 Spot Bond				100.24323		100.21956			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				100.24862		100.22442			0.00	0	0
Total BID08 SPOT									0.00	0	0
Total For BID08									0.00	0	0
BPPF0 On 22/03/2018 Spot Bond				100.47720		100.45520			0.00	0	0
Total BPPF01 SPOT									0.00	0	0
Total For BPPF01									0.00	0	0
BPPF0 On 22/03/2020 Spot Bond				100.51666		100.49276			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				100.62479		100.60298			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				100.66549		100.64224			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				101.73784		101.71647			0.00	0	0
Total BPPF05 SPOT									0.00	0	0
Total For BPPF05									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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BTC19(On 09/01/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total BTC190 SPOT										0.00	0	0
Total For BTC190										0.00	0	0
BTC19(On 12/01/2018 Spot Bond				100.00000		99.97993				0.00	0	0
Total BTC191 SPOT										0.00	0	0
Total For BTC191										0.00	0	0
BTC19(On 17/01/2018 Spot Bond				99.90624		99.88748				0.00	0	0
Total BTC192 SPOT										0.00	0	0
Total For BTC192										0.00	0	0
BTC19(On 22/01/2018 Spot Bond				99.79923		99.77916				0.00	0	0
Total BTC193 SPOT										0.00	0	0
Total For BTC193										0.00	0	0
BTC19(On 07/02/2018 Spot Bond				99.47455		99.45434				0.00	0	0
Total BTC194 SPOT										0.00	0	0
Total For BTC194										0.00	0	0
BTC19(On 15/02/2018 Spot Bond				99.25061		99.22857				0.00	0	0
Total BTC195 SPOT										0.00	0	0
Total For BTC195										0.00	0	0
BTC19(On 05/03/2018 Spot Bond				98.93770		98.91727				0.00	0	0
Total BTC196 SPOT										0.00	0	0
Total For BTC196										0.00	0	0
BTC19(On 14/03/2018 Spot Bond				98.75421		98.73378				0.00	0	0
Total BTC197 SPOT										0.00	0	0
Total For BTC197										0.00	0	0
BTC19(On 06/04/2018 Spot Bond				98.27693	100.00000	100.00000				0.00	34,800,000,000	25,500,000,000
Total BTC198 SPOT										0.00	34,800,000,000	25,500,000,000
Total For BTC198										0.00	34,800,000,000	25,500,000,000
BWZ18 On 27/03/2018 Spot Bond				100.40238		100.37798				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.41519		100.38998				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ1(On 19/11/2018 Spot Bond				101.29568		101.27136				0.00	0	2,000,000

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 BWZJ18 SPOT										0.00	0	2,000,000
Total For BWZJ18										0.00	0	2,000,000
BWZJ1 On 10/11/2019 Spot Bond				101.57542		101.55044				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				101.61824		101.59257				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			14.75000	101.91696	14.79000	101.85331				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				103.91833		103.89060				0.00	0	660,000,000
Total CBL13 SPOT										0.00	0	660,000,000
Total For CBL13										0.00	0	660,000,000
CBL14 On 01/02/2019 Spot Bond			12.55000	104.17043	12.59000	104.09774				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				102.67432		102.64433				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			12.05000	102.82510	12.09000	102.73567			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				101.77168		101.74113			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			9.59500	99.32429	9.64000	99.20828			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				101.85374		101.83128			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				101.88438		101.85773			0.00	0	0
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0
CBL25 On 06/05/2019 Spot Bond				101.68634		101.66055			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			9.89500	105.38905	9.94000	105.23358			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				101.49299		101.46817			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			10.36500	109.67797	10.42000	109.41029			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			9.79000	109.51390	9.84500	109.21386		7,832,000,000,000.00	800,000,000	400,000,000	
Total CCT02 SPOT								7,832,000,000,000.00	800,000,000	400,000,000	
Total For CCT02								7,832,000,000,000.00	800,000,000	400,000,000	
CCT03 On 15/03/2025 Spot Bond			10.14000	108.74781	10.19500	108.43366			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CCT04 On 17/07/2027 Spot Bond			9.87000	101.68924	9.92500	101.32483			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CCT04 SPOT										0.00	0	0
Total For CCT04										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				102.18037		102.15537				0.00	0	0
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	103.77950	10.00000	103.75240				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				99.99989		99.96988				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR23 On 08/02/2019 Spot Bond				101.97098		101.94015				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				103.42742		103.39470				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				100.49465		100.46446				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				101.41052		101.38014				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CGR28 On 08/02/2018 Spot Bond				101.56436		101.53990				0.00	0	0
Total CGR28 SPOT										0.00	0	0
Total For CGR28										0.00	0	0
CGR29 On 08/02/2021 Spot Bond				102.03251		102.00071				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR31 On 27/06/2018 Spot Bond				100.39585		100.37186				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				99.71386		99.68495				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				100.64338		100.61340				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	102.59811	8.38800	102.57480				0.00	0	0
Total CGR34 SPOT										0.00	0	0
Total For CGR34										0.00	0	0
CGR35 On 28/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR35U SPOT										0.00	0	0
Total For CGR35U										0.00	0	0
CGR36 On 02/10/2018 Spot Bond				100.24578		100.22185				0.00	0	0
Total CGR36 SPOT										0.00	0	0
Total For CGR36										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				96.29634		96.24648				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				101.23953		101.21243				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				101.25763		101.22998				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				102.71771		102.68924				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				102.04527		102.01772				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CIG10 SPOT										0.00	0	0
Total For CIG10										0.00	0	0
CIG11 On 29/07/2020 Spot Bond				97.30070		97.26800				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				102.18638		102.15688				0.00	0	0
Total CIG12 SPOT										0.00	0	0
Total For CIG12										0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	100.30014	10.11000	100.27283				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	142.50537	3.14000	142.47997				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.53000	139.94486	3.53000	139.91830				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	103.78000	10.00000	103.75200				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	103.78000	10.00000	103.75200				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			13.50000	99.38164	13.50000	99.34636				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2018 Spot Bond			9.35000	103.53456	9.35000	103.50833				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			8.98000	103.60089	9.02000	103.53069				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	103.78000	10.00000	103.75200				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				101.58299		101.55616				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.73500	97.10849	10.77500	96.93665				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.25500	98.55717	11.29500	98.37789				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.65294		100.62506				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				101.55095		101.52467				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.77930		100.74124				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN321 On 30/04/2018 Spot Bond			14.56000	100.09044	14.56000	100.05218				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 20/06/2018 Spot Bond				100.60665		100.58079				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.61594		100.58967				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				100.65162		100.62379				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				100.69903		100.67303				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				100.67037		100.64173				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				143.18655		143.18655				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				101.24368		101.21328				0.00	0	100,000,000
Total CLN340 SPOT										0.00	0	100,000,000
Total For CLN340										0.00	0	100,000,000
CLN340 On 20/12/2023 Spot Bond				100.69476		100.66503				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				100.55270		100.52920				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				99.77509		99.74801				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/10/2018 Spot Bond				101.76249		101.73883				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 30/04/2018 Spot Bond				101.86341		101.83830				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 20/03/2019 Spot Bond				100.53913		100.51622				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			9.91500	106.17702	9.95500	105.96363				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.58080		100.55607				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				101.95955		101.92992				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.05500	107.99640	12.09500	107.78610				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				102.03242		102.00168				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.08500	107.99434	12.12500	107.79857				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 06/08/2023 Spot Bond				100.40860		100.37777				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				102.03152		102.00565				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.68862		100.65917				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.57303		100.54864				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.58355		100.55870				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.58373		100.55887				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 20/03/2021 Spot Bond			9.29500	104.66661	9.34000	104.51736				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				97.20135		97.16808				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	101.39503	10.98000	101.36509				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	103.42969	11.00000	103.39909				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				100.64516		100.61760				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			11.84500	104.61040	11.88500	104.39492				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				100.69953		100.66959				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				100.58342		100.55856				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				102.14843		102.12102				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				100.61770		100.59135				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				105.46230		105.46230				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.58664		100.56165				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				101.06648		101.04540				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				100.63013		100.60324				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				101.19903		101.16592				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				101.49967		101.47427				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				101.49166		101.46640				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				100.58653		100.56154				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 21/02/2018 Spot Bond				101.58271		101.55233				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2020 Spot Bond				100.13872		100.13872				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				100.58962		100.56450				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				99.83490		99.80725				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				100.64523		100.61766				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				100.64831		100.62061				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				99.83410		99.80631				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				102.33293		102.30711				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.66990		100.64125				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				99.82366		99.79414				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 23/09/2020 Spot Bond				100.47255		100.44397				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				100.70076		100.67076				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	49.89044	7.01000	49.88118				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				100.70692		100.67665				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond				102.66745		102.63322				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond				110.54730		110.54730				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				106.51000		106.51000				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				107.56110		107.56110				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				103.21687		103.18986				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				107.33250		107.33250				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2018 Spot Bond				102.22449		102.20054				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				100.82988		100.79422				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				121.65169		121.65169				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				116.14307		116.14307				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				115.25712		115.25712				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				121.52148		121.52148				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				122.49971		122.49971				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				100.64217		100.61475				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				100.61439		100.58818				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				101.83786		101.81131				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN44(On 20/03/2021 Spot Bond				123.42675		123.42675				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44(On 20/03/2021 Spot Bond				101.13490		101.08580				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				101.36342		101.33633				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			9.54500	106.58776	9.59000	106.42922				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			4.23000	142.05702	4.23000	142.02764				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			6.20000	103.32732	6.20000	103.30055				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			5.84000	105.68629	5.84000	105.65992				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				101.32226		101.29542				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				100.72064		100.68979				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				101.43644		101.41087				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				101.15247		101.12660				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				101.14056		101.11497				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond				103.13776		103.11014				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN461 On 16/02/2022 Spot Bond			10.46500	106.36097	10.51000	106.18287				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 23/02/2018 Spot Bond				101.21777		101.19363				0.00	0	0
Total CLN463 SPOT										0.00	0	0
Total For CLN463										0.00	0	0
CLN463 On 13/03/2022 Spot Bond			9.66500	104.61316	9.70500	104.45018				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond				100.71272		100.68865				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				101.36429		101.33816				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				100.38937		100.36578				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				100.37689		100.35250				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				100.39317		100.36770				0.00	0	200,000,000
Total CLN469 SPOT										0.00	0	200,000,000
Total For CLN469										0.00	0	200,000,000
CLN469 On 07/05/2018 Spot Bond				101.51709		101.49378				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				101.32260		101.29909				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				101.47935		101.45152				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 05/10/2022 Spot Bond				85.02525		84.99672				0.00	0	0
Total CLN473 SPOT										0.00	0	0
Total For CLN473										0.00	0	0
CLN473 On 05/10/2022 Spot Bond			14.84500	86.47832	14.88500	86.32589				0.00	0	0
Total CLN474 SPOT										0.00	0	0
Total For CLN474										0.00	0	0
CLN474 On 23/06/2021 Spot Bond				101.23439		101.20037				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				100.64831		100.62061				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	14.25377	100.00000	14.22187				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 On 05/10/2022 Spot Bond			9.72000	101.25877	9.76000	101.08472				0.00	0	0
Total CLN478 SPOT										0.00	0	0
Total For CLN478										0.00	0	0
CLN478 On 05/10/2022 Spot Bond				100.18505		100.15927				0.00	0	0
Total CLN479 SPOT										0.00	0	0
Total For CLN479										0.00	0	0
CLN479 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN480 On 07/06/2022 Spot Bond				101.22955		101.19566				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN481 On 20/05/2021 Spot Bond				101.38164		101.35566				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond				102.25275		102.22702				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond				101.49389		101.46866				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN484 On 02/12/2021 Spot Bond			9.39500	101.91545	9.44000	101.74518				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond				101.32854		101.30278				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN486 On 07/12/2021 Spot Bond			12.34500	102.19940	12.38500	102.03214				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN487 On 28/07/2022 Spot Bond			9.14500	104.18726	9.18500	104.01592				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond				100.37287		100.34875				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN489 On 28/03/2022 Spot Bond				100.39116		100.36582				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 07/06/2022 Spot Bond				101.22955		84.74879				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				100.27293		100.24630				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				100.64791		100.62024				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			11.89500	101.16657	11.94000	100.98362				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				101.07498		101.05089				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			10.14500	103.23490	10.18500	103.01727				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond				101.03915		101.01282				0.00	0	200,000,000
Total CLN497 SPOT										0.00	0	200,000,000
Total For CLN497										0.00	0	200,000,000
CLN497 On 08/06/2022 Spot Bond				100.96962		100.94226				0.00	0	200,000,000
Total CLN498 SPOT										0.00	0	200,000,000
Total For CLN498										0.00	0	200,000,000
CLN498 On 20/05/2021 Spot Bond				101.33847		101.31331				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				100.04499		100.02244				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				100.02420		99.99998				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				100.02504		99.99989				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 20/12/2022 Spot Bond				100.66823		100.63966				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN503 On 11/10/2024 Spot Bond				100.02504		99.99989				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond				101.89522		101.87155				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 30/04/2019 Spot Bond				101.71892		101.69548				0.00	0	0
Total CLN506 SPOT										0.00	0	0
Total For CLN506										0.00	0	0
CLN506 On 20/12/2022 Spot Bond				100.65465		100.62668				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN507 On 24/02/2020 Spot Bond				101.73000		101.70224				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN51(On 11/10/2020 Spot Bond				100.02370		99.99988				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN511(On 14/11/2022 Spot Bond				100.46086		100.44017				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				217.12492		216.33893				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000		100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.94500	96.43005	9.00000	96.05643				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			8.56000	189.63353	8.61500	188.56474				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			8.56000	190.15177	8.61500	189.09290				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF1(On 20/03/2018 Spot Bond				100.54721		100.52395				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1(On 20/06/2019 Spot Bond				100.57133		100.54702				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1(On 20/06/2019 Spot Bond				100.90287		100.87930				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1(On 20/09/2019 Spot Bond				100.57127		100.54695				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF1(On 20/06/2020 Spot Bond				100.59271		100.56745				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF15 On 17/08/2021 Spot Bond				101.42511		101.39974			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			7.75000	101.39967	7.79000	101.36316			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			9.04000	114.53499	9.08500	114.30271		18,080,000,000,000.00	2,000,000,000	1,000,000,000	
Total COJ05 SPOT								18,080,000,000,000.00	2,000,000,000	1,000,000,000	
Total For COJ05								18,080,000,000,000.00	2,000,000,000	1,000,000,000	
COJ07 On 23/03/2021 Spot Bond			9.50500	106.71794	9.55000	106.56633		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			10.14000	107.98858	10.19500	107.63770		0.00	0	0	
Total COJ08 SPOT								0.00	0	0	
Total For COJ08								0.00	0	0	
COJG0 On 09/06/2024 Spot Bond			9.80500	102.68571	9.84500	102.46970		0.00	0	0	
Total COJG01 SPOT								0.00	0	0	
Total For COJG01								0.00	0	0	
COT01 On 03/04/2023 Spot Bond			9.98000	99.02493	10.02000	98.84214		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			11.27000	96.39677	11.32500	96.05409		4,508,000,000,000.00	400,000,000	100,000,000	
Total COT02 SPOT								4,508,000,000,000.00	400,000,000	100,000,000	
Total For COT02								4,508,000,000,000.00	400,000,000	100,000,000	
COT03 On 05/06/2028 Spot Bond			11.29000	89.93219	11.34500	89.59977		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			11.62000	97.56238	11.66000	97.35689		0.00	0	0	
Total CPV01 SPOT								0.00	0	0	
Total For CPV01								0.00	0	0	
CS001 On 31/03/2018 Spot Bond				100.24977		100.22543		0.00	0	0	
Total CS001 SPOT								0.00	0	0	
Total For CS001								0.00	0	0	
CS002 On 17/12/2020 Spot Bond				100.60696		100.58318		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CS002 SPOT										0.00	0	0
Total For CS002										0.00	0	0
CS003 On 12/08/2021 Spot Bond				100.39305		100.36835				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	130,000,000
Total CSA04U SPOT										0.00	0	130,000,000
Total For CSA04U										0.00	0	130,000,000
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
DEN38I On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN40I On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG7 On 21/09/2018 Spot Bond				100.53167		100.50818				0.00	0	0
Total DENG73 SPOT										0.00	0	0
Total For DENG73										0.00	0	0
DENG7 On 28/09/2018 Spot Bond				100.36292		100.33947				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				100.90044		100.87694				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				100.48927		100.46587				0.00	0	0
Total DENG76 SPOT										0.00	0	0
Total For DENG76										0.00	0	0
DOL00: On 20/09/2018 Spot Bond				100.74119		100.70943				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				103.02205		102.98425				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				74.91746		74.85227				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL01: On 20/12/2021 Spot Bond				101.07794		101.03139			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				101.24191		101.21809			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				101.28416		101.25952			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			9.61000	104.95929	9.66500	104.66509			0.00	0	0
Total DSY03 SPOT									0.00	0	0
Total For DSY03									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.06500	100.50712	9.11000	100.35249			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV22 On 07/02/2020 Spot Bond			8.30000	106.19292	8.35000	106.07466			0.00	0	257,140,900
Total DV22 SPOT									0.00	0	257,140,900
Total For DV22									0.00	0	257,140,900
DV22/R On 07/02/2020 Spot Bond			100.00000	30.27612	100.00000	30.20948			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			9.09500	107.37175	9.13500	107.18115		4,729,400,000,000.00		520,000,000	527,490,700
Total DV23 SPOT								4,729,400,000,000.00		520,000,000	527,490,700
Total For DV23								4,729,400,000,000.00		520,000,000	527,490,700
DV23/R On 27/02/2023 Spot Bond			100.00000	14.96431	100.00000	14.93137			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	14.96431	100.00000	14.93137			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			9.51500	104.64861	9.55500	104.43938			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	103.85224	9.69000	103.82553			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	103.85224	9.69000	103.82553			0.00	0	0
Total DV24/R2023 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DV24/R2023										0.00	0	0
DV29 On 18/02/2029 Spot Bond			10.95000	98.62738	11.02000	98.17339				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	104.01443	10.10000	103.98658				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.01443	10.10000	103.98658				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVC02: On 19/02/2018 Spot Bond				101.19392		101.17248				0.00	0	0
Total DVC028 SPOT										0.00	0	0
Total For DVC028										0.00	0	0
DVC02: On 29/08/2018 Spot Bond				100.97944		100.95754				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				101.74366		101.72254				0.00	0	0
Total DVC030 SPOT										0.00	0	0
Total For DVC030										0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.30594		100.28455				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
DVF19 On 31/05/2019 Spot Bond				101.31229		101.28931				0.00	0	20,000,000
Total DVF19 SPOT										0.00	0	20,000,000
Total For DVF19										0.00	0	20,000,000
DVF20 On 29/11/2019 Spot Bond				101.04535		101.02195				0.00	0	0
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF20: On 28/03/2020 Spot Bond				100.40487		100.38202				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20: On 31/08/2020 Spot Bond				100.98128		100.95829				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20: On 23/10/2020 Spot Bond				101.84103		101.81869				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				101.08341		101.05913				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DVF21 SPOT									0.00	0	0
Total For DVF21									0.00	0	0
DVF22 On 28/03/2022 Spot Bond				100.47180		100.44811			0.00	0	0
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
DVF22I On 29/08/2022 Spot Bond				101.06282		101.03901			0.00	0	0
Total DVF22B SPOT									0.00	0	0
Total For DVF22B									0.00	0	0
DVF22C On 24/10/2022 Spot Bond				101.89658		101.87348			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				101.96048		101.93662			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			8.16000	118.09525	8.21000	117.94763		3,264,000,000,000.00	400,000,000	300,000,000	
Total E170 SPOT								3,264,000,000,000.00	400,000,000	300,000,000	
Total For E170								3,264,000,000,000.00	400,000,000	300,000,000	
E170/R On 01/08/2020 Spot Bond			100.00000	30.27674	100.00000	30.21010		0.00	0	0	
Total E170/R207 SPOT								0.00	0	0	
Total For E170/R207								0.00	0	0	
ECN20 On 14/03/2020 Spot Bond			8.82000	104.78187	8.87000	104.65894		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			9.10500	105.40424	9.15000	105.22293		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			9.45500	105.54682	9.49500	105.33352		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			3.69000	104.98337	3.69000	104.96299		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			3.37000	99.63672	3.37000	99.61840		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	117.90787	2.25000	117.88973		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL037/I2038 SPOT										0.00	0	0
Total For EL037/I2038										0.00	0	0
EL28 On 02/05/2028 Spot Bond			3.24000	128.60587	3.24000	128.58247				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			3.25000	115.22850	3.25000	115.20750				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			3.27000	114.78862	3.27000	114.76781				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			3.33500	104.99623	3.33500	104.97692				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			3.34000	100.76260	3.34000	100.74415				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	117.90787	2.25000	117.88973				0.00	0	0
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.09500	108.07267	9.14000	107.94423				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.17500	107.77302	9.22000	107.62197				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			10.34000	100.56581	10.39500	100.28977				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			10.75000	95.55971	10.82000	95.23031				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.00000	101.17435	11.07000	100.87654				0.00	0	1,999,999,800
Total EMM05 SPOT										0.00	0	1,999,999,800
Total For EMM05										0.00	0	1,999,999,800
EMM06 On 23/06/2025 Spot Bond			10.44000	99.97635	10.49500	99.78361				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			10.29000	100.88293	10.34500	100.65648				0.00	0	0
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			11.03000	88.68096	11.10000	88.42751				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				101.08708		101.06326				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				101.36906		101.34622				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.94924		100.92530				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				101.15068		101.12694				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF009 On 30/03/2018 Spot Bond				100.23498		100.21213				0.00	0	0
Total EPF009 SPOT										0.00	0	0
Total For EPF009										0.00	0	0
EPF010 On 07/11/2019 Spot Bond				101.90353		101.87932				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				101.31847		101.29426				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				101.64971		101.62479				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02L On 01/09/2019 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 EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPF03L On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF03U SPOT										0.00	0	0
Total For EPF03U										0.00	0	0
EPFC3I On 02/03/2018 Spot Bond				100.89660		100.87403				0.00	0	0
Total EPFC30 SPOT										0.00	0	0
Total For EPFC30										0.00	0	0
EPFC3: On 06/03/2018 Spot Bond				102.76164		102.74007				0.00	0	0
Total EPFC33 SPOT										0.00	0	0
Total For EPFC33										0.00	0	0
EPFC3: On 06/09/2018 Spot Bond				100.84975		100.82716				0.00	0	0
Total EPFC34 SPOT										0.00	0	0
Total For EPFC34										0.00	0	0
EPFC3: On 03/05/2018 Spot Bond				101.48107		101.45920				0.00	0	0
Total EPFC35 SPOT										0.00	0	0
Total For EPFC35										0.00	0	0
EPFC3I On 06/11/2018 Spot Bond				101.51291		101.49006				0.00	0	0
Total EPFC36 SPOT										0.00	0	0
Total For EPFC36										0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000
Total EQS05 SPOT										0.00	0	10,000,000
Total For EQS05										0.00	0	10,000,000
EQS06 On 09/04/2020 Spot Bond				97.51982		97.48827				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			12.05000	101.41467	12.09000	101.37264				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08: On 04/10/2018 Spot Bond				99.44269		99.41519				0.00	0	100,000,000
Total EQS08A SPOT										0.00	0	100,000,000
Total For EQS08A										0.00	0	100,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS10 On 28/07/2022 Spot Bond				102.04527		102.01772			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				101.37562		101.35115			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				101.39316		101.36756			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				101.45161		101.42576			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				101.54353		101.51516			0.00	0	0
Total ERS3C5 SPOT									0.00	0	0
Total For ERS3C5									0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	103.78000	10.00000	103.75200			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA1 On 17/08/2018 Spot Bond				101.24266		101.21917			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA2 On 17/08/2018 Spot Bond				101.61027		101.58807			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				101.00719		100.98241			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2 On 17/05/2019 Spot Bond				101.80080		101.77747			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ERSA2 On 17/08/2019 Spot Bond				101.73091		101.70732			0.00	0	590,000,000
Total ERSA23 SPOT									0.00	0	590,000,000
Total For ERSA23									0.00	0	590,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA2 On 17/08/2020 Spot Bond				101.32247		101.29896			0.00	0	0
Total ERSA24 SPOT									0.00	0	0
Total For ERSA24									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond				101.36809		101.34376			0.00	0	0
Total ERSA25 SPOT									0.00	0	0
Total For ERSA25									0.00	0	0
ES18 On 20/04/2018 Spot Bond			7.97000	102.43305	8.01000	102.40027		554,712,000,000,000.00	69,600,000,000	36,600,000,000	
Total ES18 SPOT								54,712,000,000,000.00	69,600,000,000	36,600,000,000	
Total For ES18								54,712,000,000,000.00	69,600,000,000	36,600,000,000	
ES18/R On 20/04/2018 Spot Bond			9.25000	102.08955	9.25000	102.06430		0.00	0	0	
Total ES18/R204 SPOT								0.00	0	0	
Total For ES18/R204								0.00	0	0	
ES23 On 25/01/2023 Spot Bond			8.88500	109.08831	8.92500	108.89859		33,763,000,000,000.00	3,800,000,000	1,919,868,400	
Total ES23 SPOT								33,763,000,000,000.00	3,800,000,000	1,919,868,400	
Total For ES23								33,763,000,000,000.00	3,800,000,000	1,919,868,400	
ES23/R On 25/01/2023 Spot Bond			10.00000	104.63867	10.00000	104.61093		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			9.75000	91.60019	9.78500	91.39505		609,375,000,000,000.00	62,500,000,000	19,427,096,200	
Total ES26 SPOT								609,375,000,000,000.00	62,500,000,000	19,427,096,200	
Total For ES26								609,375,000,000,000.00	62,500,000,000	19,427,096,200	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.18110	7.85000	102.15948		0.00	0	0	
Total ES26/R186 SPOT								0.00	0	0	
Total For ES26/R186								0.00	0	0	
ES33 On 15/09/2033 Spot Bond			10.67000	78.56052	10.76000	77.98611		4,268,000,000,000.00	400,000,000	2,735,773,900	
Total ES33 SPOT								4,268,000,000,000.00	400,000,000	2,735,773,900	
Total For ES33								4,268,000,000,000.00	400,000,000	2,735,773,900	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.44990	7.50000	102.42906		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			10.94000	81.19271	11.04500	80.44424		54,700,000,000,000.00	5,000,000,000	8,626,662,000	
Total ES42 SPOT								54,700,000,000,000.00	5,000,000,000	8,626,662,000	
Total For ES42								54,700,000,000,000.00	5,000,000,000	8,626,662,000	
ES42/R On 25/04/2042 Spot Bond			8.50000	101.82308	8.50000	101.79979		0.00	0	0	
Total ES42/R214 SPOT								0.00	0	0	
Total For ES42/R214								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EXX02 On 19/05/2019 Spot Bond				100.12947		100.10242			0.00	0	50,000,000
Total EXX02 SPOT									0.00	0	50,000,000
Total For EXX02									0.00	0	50,000,000
FBJ20Z On 20/03/2020 Spot Bond				100.57441		100.54996			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				100.59278		100.56752			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF01U SPOT									0.00	0	0
Total For FIF01U									0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF02U SPOT									0.00	0	0
Total For FIF02U									0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF03U SPOT									0.00	0	0
Total For FIF03U									0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF04U SPOT									0.00	0	0
Total For FIF04U									0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF05U SPOT									0.00	0	0
Total For FIF05U									0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF06U SPOT									0.00	0	0
Total For FIF06U									0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF11U SPOT									0.00	0	0
Total For FIF11U									0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF12U SPOT									0.00	0	0
Total For FIF12U									0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				101.50627		101.48265			0.00	0	0
Total FIFB08 SPOT									0.00	0	0
Total For FIFB08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFB09 On 27/06/2019 Spot Bond				100.40187		100.37750			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				101.30891		101.28527			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				101.87975		101.85555			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				101.46000		101.43572			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				101.57262		101.54845			0.00	0	0
Total FIFB14 SPOT									0.00	0	0
Total For FIFB14									0.00	0	0
FIFB15 On 20/11/2022 Spot Bond				101.28074		101.25668			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				101.04049		101.01873			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			8.50000	100.50439	8.54000	100.44587		6,120,000,000,000.00		720,000,000	360,000,000
Total FRB05 SPOT								6,120,000,000,000.00		720,000,000	360,000,000
Total For FRB05								6,120,000,000,000.00		720,000,000	360,000,000
FRB12 On 02/06/2019 Spot Bond				101.59523		101.57077			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB13 On 02/06/2021 Spot Bond				99.85783		99.83119			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			10.49500	99.72300	10.54000	99.57044			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2020 Spot Bond				103.69166		103.66570			0.00	0	0
Total FRB15 SPOT									0.00	0	0
Total For FRB15									0.00	0	0
FRB16 On 08/07/2020 Spot Bond				102.97674		102.89277			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				100.27725		100.19039			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond				103.21925		103.19247			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			11.19500	106.07509	11.24000	105.92094			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				101.27734		101.24934			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				101.47452		101.44453			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				101.25099		101.22094			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				100.65461		100.62665			0.00	0	200,000,000
Total FRB23 SPOT									0.00	0	200,000,000
Total For FRB23									0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC2 On 21/12/2018 Spot Bond			8.63000	103.69194	8.67000	103.63153			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				102.09749		102.07412			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.08000	148.30207	3.08000	148.27594			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			3.25000	284.00111	3.25000	283.94950			0.00	0	60,000,000
Total FRBI23 SPOT									0.00	0	60,000,000
Total For FRBI23									0.00	0	60,000,000
FRBI25 On 31/01/2025 Spot Bond			3.50200	122.58473	3.50200	122.56175			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.92000	164.97937	3.92000	164.94643			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			3.89000	83.58595	3.89000	83.56931			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			4.08000	198.78251	4.08000	198.74194			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			3.98500	95.48465	3.95500	95.99560			0.00	0	0
Total FRBI46 SPOT									0.00	0	0
Total For FRBI46									0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			3.98000	97.68344	3.98000	97.66378			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			8.42000	79.14788	8.51000	78.94104			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			9.75000	53.01002	9.75000	53.08828			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ0: On 10/12/2024 Spot Bond			9.78000	52.40822	9.78000	52.39403			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC10: On 03/06/2021 Spot Bond				101.22084		101.18982			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.56955		100.54531			0.00	0	0
Total FRC163 SPOT									0.00	0	0
Total For FRC163									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.57017		100.54591			0.00	0	0
Total FRC166 SPOT									0.00	0	0
Total For FRC166									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.79404		100.75999			0.00	0	0
Total FRC167 SPOT									0.00	0	0
Total For FRC167									0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.57550		100.55016			0.00	0	0
Total FRC168 SPOT									0.00	0	0
Total For FRC168									0.00	0	0
FRC16: On 31/01/2025 Spot Bond			4.29500	116.53122	4.29500	116.50692			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.61470		100.58849			0.00	0	0
Total FRC170 SPOT									0.00	0	0
Total For FRC170									0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.60837		100.58212			0.00	0	0
Total FRC171 SPOT									0.00	0	0
Total For FRC171									0.00	0	0
FRC17: On 21/02/2018 Spot Bond				100.93484		100.90870			0.00	0	0
Total FRC172 SPOT									0.00	0	0
Total For FRC172									0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.61470		100.58849			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				100.58365		100.55880			0.00	0	0
Total FRC176 SPOT									0.00	0	0
Total For FRC176									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC17: On 20/09/2018 Spot Bond				100.57189		100.54755			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				101.44441		101.41503			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				100.65571		100.62769			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				98.54333		98.52334			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				102.78398		102.75800			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				100.74063		100.70891			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				100.59197		100.56599			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				100.60859		100.58265			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				100.25174		100.22721			0.00	0	30,400,000
Total FRC192 SPOT									0.00	0	30,400,000
Total For FRC192									0.00	0	30,400,000
FRC19: On 25/11/2020 Spot Bond			10.00000	103.78000	10.00000	103.75200			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				100.63793		100.61069			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				100.98537		100.96057			0.00	0	0
Total FRC206 SPOT									0.00	0	0
Total For FRC206									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC207 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
FRC208 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
FRC209 On 07/10/2020 Spot Bond				103.01253		102.92641				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.62701		100.60025				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC211 On 07/05/2020 Spot Bond				101.63386		101.60876				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC212 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC213 On 07/11/2019 Spot Bond				101.63382		101.60871				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC214 On 04/11/2019 Spot Bond				101.66866		101.64352				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC215 On 31/01/2022 Spot Bond			3.64000	145.22156	3.64000	145.19380				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC216 On 20/05/2020 Spot Bond				101.32411		101.29923				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC217 On 25/06/2018 Spot Bond				100.39256		100.36883				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC218 On 31/01/2022 Spot Bond			4.50000	140.63593	4.50000	140.60583				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC233										0.00	0	0
FRC23 On 20/12/2020 Spot Bond				100.88935		100.85108				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				107.98741		108.32428				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				116.44740		116.42078				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				108.48326		108.81980				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				117.19251		117.16456				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				116.34728		116.31470				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				107.89243		108.24228				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				107.56039		107.90757				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				104.56803		104.51387				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				108.38577		108.62645				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				104.52163		104.46804				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				103.61653		103.57402				0.00	0	0
Total FRC246 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC246										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				107.80049		108.10394				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				98.71301		99.01929				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				114.79986		114.76858				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				96.29257		96.26513				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				101.72043		101.69172				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				100.73633		100.71145				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				100.58669		100.56346				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				89.97375		89.85898				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25 On 17/07/2027 Spot Bond				102.20234		102.17764				0.00	0	200,000,000
Total FRC256 SPOT										0.00	0	200,000,000
Total For FRC256										0.00	0	200,000,000
FRC25 On 27/03/2020 Spot Bond				100.38291		100.35972				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				101.61755		101.59225				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	101.48398	3.33700	101.46524				0.00	0	0
Total FRC259 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC259										0.00	0	0
FRC261 On 27/02/2023 Spot Bond			3.45500	102.10113	3.45500	102.08213				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC260 On 10/10/2020 Spot Bond				100.04420		100.02205				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC262 On 13/07/2020 Spot Bond				99.93166		99.90871				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC263 On 15/03/2019 Spot Bond				101.26096		101.23845				0.00	0	0
Total FRC263 SPOT										0.00	0	0
Total For FRC263										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.16000	142.42820	4.16000	142.39901				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.22000	142.10997	4.22000	142.08063				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			4.20000	142.21597	4.20000	142.18666				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD011 On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD011U SPOT										0.00	0	0
Total For FRD011U										0.00	0	0
FRD171 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD171U SPOT										0.00	0	0
Total For FRD171U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.08000	86.70053	4.08000	86.68278				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			4.18000	100.36003	4.18000	100.33941				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				101.39348		101.37295				0.00	0	0
Total FRJ18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.50901		100.48727				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				100.35364		100.33135				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				100.55616		100.53340				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond				101.76919		101.74583				0.00	1,200,000,000	300,000,000
Total FRJ22 SPOT										0.00	1,200,000,000	300,000,000
Total For FRJ22										0.00	1,200,000,000	300,000,000
FRJ25 On 09/03/2025 Spot Bond				102.53591		102.51061				0.00	5,000,000,000	4,000,000,000
Total FRJ25 SPOT										0.00	5,000,000,000	4,000,000,000
Total For FRJ25										0.00	5,000,000,000	4,000,000,000
FRJ27 On 25/01/2027 Spot Bond				102.39797		102.37329				0.00	0	1,100,000,000
Total FRJ27 SPOT										0.00	0	1,100,000,000
Total For FRJ27										0.00	0	1,100,000,000
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.76800	107.79462	2.76800	107.73997				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			3.20000	116.48873	3.20000	116.46784				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				101.83214		101.80990				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				101.83214		101.80990				0.00	0	0
Total FRS104 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS104										0.00	0	0
FRS104 On 31/01/2038 Spot Bond			3.34000	114.00139	3.34000	113.98052				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			3.38000	216.24881	3.38000	216.20876				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			4.29500	98.65167	4.29500	98.63109				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 07/12/2033 Spot Bond			3.41000	215.46286	3.41000	215.42277				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				102.16634		102.13712				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			3.55000	122.20834	3.55000	122.18527				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/01/2038 Spot Bond			3.50500	111.15179	3.50500	111.13096				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.87000	105.14948	3.87000	105.12875				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			3.53000	212.35349	3.53000	212.31331				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.58000	211.07405	3.58000	211.03382				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			3.08000	110.26686	3.08000	110.24743				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			3.61000	210.31086	3.61000	210.27061				0.00	0	0
Total FRS123 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS123										0.00	0	0
FRS12: On 31/01/2038 Spot Bond			4.41500	96.90707	4.41500	96.88655				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS12: On 31/03/2028 Spot Bond			3.88500	165.48284	3.88500	165.44994				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS12: On 31/01/2038 Spot Bond			4.23000	99.61282	4.23000	99.59222				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS12: On 31/03/2028 Spot Bond			3.86000	165.84354	3.86000	165.81068				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS13: On 11/11/2015 Spot Bond				118.20164						0.00	0	0
FRS13: On 11/02/2018 Spot Bond			100.00000	100.21329	100.00000	99.96023				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS13: On 31/03/2028 Spot Bond			3.92000	164.97937	3.92000	164.94643				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS13: On 07/12/2033 Spot Bond			4.12000	197.83748	4.12000	197.79689				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS13: On 24/03/2020 Spot Bond				101.24094		99.98731				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			4.16000	100.66085	4.16000	100.64022				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			4.41500	96.90707	4.41500	96.88655				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			3.94000	104.04395	3.94000	104.02323				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS13: On 31/03/2028 Spot Bond			3.73000	167.73383	3.73000	167.70118				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			3.89000	203.34759	3.89000	203.30713				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 31/03/2028 Spot Bond			3.86000	165.84354	3.86000	165.81068				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.86000	165.84354	3.86000	165.81068				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.15000	161.71459	4.15000	161.68129				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			3.85000	119.88540	3.85000	119.86180				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			3.34000	146.86239	3.34000	146.83549				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			4.21000	160.87521	4.21000	160.84182				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.25000	160.31841	4.25000	160.28498				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			3.82000	120.11542	3.82000	120.09188				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.22000	160.73580	4.22000	160.70239				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.26000	160.17957	4.26000	160.14610				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 19/05/2019 Spot Bond				121.75096		120.67027				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS157 SPOT										0.00	0	0
Total For FRS157										0.00	0	0
FRS157 On 20/06/2022 Spot Bond				87.78714		90.96553				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS158 On 06/06/2023 Spot Bond				86.73977		89.60187				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS159 On 06/06/2024 Spot Bond				85.48798		88.04984				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS160 On 06/06/2025 Spot Bond				83.54283		85.91478				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS161 On 20/06/2022 Spot Bond				71.54010		73.99241				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS162 On 06/06/2023 Spot Bond				71.22975		73.44655				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS163 On 06/06/2024 Spot Bond				72.61673		74.68595				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS164 On 06/06/2025 Spot Bond				71.99021		73.93427				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS165 On 01/08/2021 Spot Bond				52.21693		53.84548				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS166 On 01/08/2022 Spot Bond				61.15455		63.13938				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS167 On 01/08/2022 Spot Bond				59.05569		60.96107				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond				54.42137		56.13241				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS17(On 01/08/2022 Spot Bond				78.87623		77.89791				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				99.91023		102.06675				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				99.90431		102.19766				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS17(On 13/11/2020 Spot Bond				100.00000		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				100.00000		100.00000				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.96000	288.20815	2.96000	288.15804				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			2.85000	289.82323	2.85000	289.77371				0.00	0	6,000,000
Total FRS37 SPOT										0.00	0	6,000,000
Total For FRS37										0.00	0	6,000,000
FRS43 On 07/12/2023 Spot Bond			3.57000	279.44313	3.57000	279.38993				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.30000	147.08280	3.30000	147.05603				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				101.85003		101.82608				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			2.83000	149.70204	2.83000	149.67668				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				101.63197		101.60739				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0
FRS64 On 26/01/2042 Spot Bond			3.18000	111.75036	3.18000	111.73037			0.00	0	0
Total FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.90000	117.97291	2.90000	117.95259			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			3.01000	126.51918	3.01000	126.49713			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS86 On 23/04/2018 Spot Bond				99.88938		99.88828			0.00	0	0
Total FRS86 SPOT									0.00	0	0
Total For FRS86									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			3.04000	126.27524	3.04000	126.25312			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			3.76000	276.77794	3.76000	276.72382			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				101.54680		101.52261			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				101.13602		101.11166			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			7.24000	103.36374	7.28000	103.33326		579,200,000,000.00	80,000,000	20,000,000	
Total FRX18 SPOT								579,200,000,000.00	80,000,000	20,000,000	
Total For FRX18								579,200,000,000.00	80,000,000	20,000,000	
FRX19 On 15/11/2019 Spot Bond			7.80000	103.44353	7.85000	103.33618		0.00	0	0	
Total FRX19 SPOT								0.00	0	0	
Total For FRX19								0.00	0	0	
FRX20 On 01/10/2020 Spot Bond			8.09500	104.02395	8.14000	103.89226		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			8.85500	98.37468	8.89500	98.19356		0.00	0	400,000,000	

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 FRX23 SPOT									0.00	0	400,000,000
Total For FRX23									0.00	0	400,000,000
FRX24 On 10/12/2024 Spot Bond			9.24000	108.54366	9.29500	108.22734			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			9.68000	101.61677	9.73500	101.27409		7,744,000,000,000.00	800,000,000	1,120,000,000	
Total FRX26 SPOT								7,744,000,000,000.00	800,000,000	1,120,000,000	
Total For FRX26								7,744,000,000,000.00	800,000,000	1,120,000,000	
FRX27 On 07/03/2027 Spot Bond			9.71000	106.41671	9.76500	106.05456		0.00	0	0	
Total FRX27 SPOT								0.00	0	0	
Total For FRX27								0.00	0	0	
FRX30 On 31/01/2030 Spot Bond			10.12500	101.78303	10.20000	101.25136		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			10.25000	98.35365	10.32000	97.84903		0.00	0	200,000,000	
Total FRX31 SPOT								0.00	0	200,000,000	
Total For FRX31								0.00	0	200,000,000	
FRX32 On 31/03/2032 Spot Bond			10.27000	104.82139	10.34000	104.26981		4,005,300,000,000.00	390,000,000	390,000,000	
Total FRX32 SPOT								4,005,300,000,000.00	390,000,000	390,000,000	
Total For FRX32								4,005,300,000,000.00	390,000,000	390,000,000	
FRX45 On 14/04/2045 Spot Bond			10.99000	76.21843	11.09500	75.50377		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				100.60651		100.58381		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				100.73047		100.70707		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				100.58365		100.55880		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				100.66406		100.63568		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				101.14645		101.12405		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/02/2019 Spot Bond				101.32097		101.29841				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				101.25928		101.23563				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				101.29524		101.27091				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/02/2019 Spot Bond				101.45335		101.42600				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				101.33899		101.31656				0.00	0	850,000,000
Total FS3A5 SPOT										0.00	0	850,000,000
Total For FS3A5										0.00	0	850,000,000
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond				101.53223		101.50921				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A1L On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A1U SPOT										0.00	0	0
Total For FS5A1U										0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A2U SPOT										0.00	0	0
Total For FS5A2U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				99.92832		99.90429				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				101.57665		101.54904				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 25/02/2018 Spot Bond				101.09812		101.07622				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2020 Spot Bond				101.09272		101.06933				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond				101.10519		101.08153				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				101.18624		101.16080				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				101.28591		101.25828				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				101.34816		101.31915				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GPT43 On 06/03/2018 Spot Bond				100.77193		100.75107				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GPT43 SPOT										0.00	0	0
Total For GPT43										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
GRB11 On 31/01/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB11U SPOT										0.00	0	0
Total For GRB11U										0.00	0	0
GRB12 On 31/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB12U SPOT										0.00	0	0
Total For GRB12U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB13U SPOT										0.00	0	0
Total For GRB13U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB14U SPOT										0.00	0	0
Total For GRB14U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB26 On 30/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB26U SPOT										0.00	0	0
Total For GRB26U										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				101.28676		101.26214				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				100.75105		100.72839				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.33348		100.31274				0.00	0	1,049,000,000
Total GRT09 SPOT										0.00	0	1,049,000,000
Total For GRT09										0.00	0	1,049,000,000
GRT10 On 13/05/2019 Spot Bond				101.98213		101.95967				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				101.42816		101.40391				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				100.67044		100.64671				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				99.93404		99.91194				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond				100.70596		100.68182				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				100.03567		100.01363				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				99.88618		99.86328				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			9.38500	105.74251	9.42500	105.53726				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				100.91697		100.89396				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				101.75692		101.73320				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				100.22539		100.20106				0.00	0	900,000,000

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 GRT20 SPOT										0.00	0	900,000,000
Total For GRT20										0.00	0	900,000,000
GRT21 On 03/04/2024 Spot Bond			10.09000	101.27674	10.14500	101.00209				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				99.91228		99.89022				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				99.90948		99.88673				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
HC2T2 On 05/10/2018 Spot Bond				100.16242		100.13989				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				101.02119		100.99833				0.00	0	0
Total HC5T1 SPOT										0.00	0	0
Total For HC5T1										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				101.66208		101.63862				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				101.43870		101.41465				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				100.34200		100.32011				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				100.02260		99.99989				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				100.02297		99.99996				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	103.78000	10.00000	103.75200				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				101.43899		101.41191				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				99.92200		99.89583				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				99.92273		99.89701				0.00	0	0
Total HPF09 SPOT										0.00	0	0
Total For HPF09										0.00	0	0
HPF10 On 17/02/2018 Spot Bond				101.27670		101.25402				0.00	0	0
Total HPF10 SPOT										0.00	0	0
Total For HPF10										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.21000	107.84388	8.26000	107.70470				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	25.42275	100.00000	25.36680				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/R207										0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			3.00000	287.62349	3.00000	287.57318				0.00	0	0
Total HWAY23 SPOT										0.00	0	0
Total For HWAY23										0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			2.71000	297.78133	2.71000	297.73159				0.00	0	0
Total HWAY24 SPOT										0.00	0	0
Total For HWAY24										0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			3.21000	100.43947	3.21000	100.42127				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			10.53000	94.20448	10.62000	93.53667			59,389,200,000,000.00	5,640,000,000	2,820,000,000	
Total HWAY34 SPOT									59,389,200,000,000.00	5,640,000,000	2,820,000,000	
Total For HWAY34									59,389,200,000,000.00	5,640,000,000	2,820,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.30620	100.00000	13.27691			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			10.55000	93.84176	10.64000	93.16380			23,210,000,000,000.00	2,200,000,000	1,100,000,000	
Total HWAY35 SPOT									23,210,000,000,000.00	2,200,000,000	1,100,000,000	
Total For HWAY35									23,210,000,000,000.00	2,200,000,000	1,100,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.30613	100.00000	13.27683			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				99.93444		99.91245			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				100.93093		100.90817			0.00	0	160,000,000	
Total HWF09 SPOT									0.00	0	160,000,000	
Total For HWF09									0.00	0	160,000,000	
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	103.78000	10.00000	103.75200			0.00	0	0	
Total HWY023/R197 SPOT									0.00	0	0	
Total For HWY023/R197									0.00	0	0	
l2025 On 31/01/2025 Spot Bond			2.40000	131.59691	2.40000	131.57611			182,297,760,000,000.00	75,957,400,000	95,332,045,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2025 SPOT									12,297,760,000,000.00	75,957,400,000	95,332,045,500
Total For I2025									12,297,760,000,000.00	75,957,400,000	95,332,045,500
I2029 On 31/03/2029 Spot Bond			2.56000	100.51241	2.56000	100.49603			415,539,200,000,000.00	162,320,000,000	52,418,240,000
Total I2029 SPOT									15,539,200,000,000.00	162,320,000,000	52,418,240,000
Total For I2029									15,539,200,000,000.00	162,320,000,000	52,418,240,000
I2033 On 28/02/2033 Spot Bond			2.58000	104.87434	2.58000	104.85715			275,802,000,000,000.00	106,900,000,000	38,619,483,500
Total I2033 SPOT									15,539,200,000,000.00	162,320,000,000	52,418,240,000
Total For I2033									15,539,200,000,000.00	162,320,000,000	52,418,240,000
I2038 On 31/01/2038 Spot Bond			2.58000	128.32007	2.58000	128.29918			359,935,800,000,000.00	139,510,000,000	120,668,153,600
Total I2038 SPOT									15,539,200,000,000.00	162,320,000,000	52,418,240,000
Total For I2038									15,539,200,000,000.00	162,320,000,000	52,418,240,000
I2046 On 31/03/2046 Spot Bond			2.61000	124.29675	2.58000	125.02120			305,881,038,000,000.00	117,195,800,000	152,309,149,900
Total I2046 SPOT									15,539,200,000,000.00	162,320,000,000	52,418,240,000
Total For I2046									15,539,200,000,000.00	162,320,000,000	52,418,240,000
I2050 On 31/12/2050 Spot Bond			2.58000	131.47311	2.58000	131.45156			19,560,528,000,000.00	7,581,600,000	107,695,367,259
Total I2050 SPOT									19,560,528,000,000.00	7,581,600,000	107,695,367,259
Total For I2050									19,560,528,000,000.00	7,581,600,000	107,695,367,259
IB105U On 22/01/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond				101.14954		101.12627			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			8.86000	101.97351	8.90000	101.80615			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				101.17617		101.15235			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				100.84666		100.82528			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL103 SPOT										0.00	0	0
Total For IBL103										0.00	0	0
IBL104 On 17/07/2018 Spot Bond			8.70500	99.88306	8.70500	99.85969				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	101.50330	8.28000	101.48070				0.00	0	0
Total IBL106 SPOT										0.00	0	0
Total For IBL106										0.00	0	0
IBL108 On 22/11/2019 Spot Bond				101.17642		101.15358				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			3.42000	281.56878	3.42000	281.51631				0.00	0	0
Total IBL109 SPOT										0.00	0	0
Total For IBL109										0.00	0	0
IBL22 On 15/03/2018 Spot Bond			6.07500	103.92260	6.11500	103.89838				0.00	0	0
Total IBL22 SPOT										0.00	0	0
Total For IBL22										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.90000	149.30849	2.90000	149.28291				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL39 On 02/04/2018 Spot Bond			7.22500	102.75531	7.26500	102.72631				0.00	0	0
Total IBL39 SPOT										0.00	0	0
Total For IBL39										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	103.78000	10.00000	103.75200				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			8.48000	100.04984	8.52000	99.99159				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			8.84000	97.07409	8.89000	96.96273				0.00	0	0
Total IBL46 SPOT										0.00	0	0
Total For IBL46										0.00	0	0
IBL49 On 02/04/2018 Spot Bond			7.22500	102.05145	7.26500	102.02265				0.00	0	0
Total IBL49 SPOT										0.00	0	0
Total For IBL49										0.00	0	0
IBL49/F On 02/04/2018 Spot Bond			7.34000	102.02614	7.34000	102.00594				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL49/R203 SPOT										0.00	0	0
Total For IBL49/R203										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			8.83000	104.62689	8.88000	104.48955				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				101.64909		101.62656				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			8.26000	103.54934	8.30000	103.50531				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				101.79834		101.77373				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.22000	104.70874	8.26000	104.64416				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.54500	107.33121	9.58500	107.11865				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				100.11505		100.09249				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				101.53831		101.51551				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				101.71198		101.68901				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.84043		100.81917				0.00	0	0
Total IBL66 SPOT										0.00	0	0
Total For IBL66										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.63000	145.27591	3.63000	145.24819				0.00	0	28,000,000
Total IBL67 SPOT										0.00	0	28,000,000
Total For IBL67										0.00	0	28,000,000
IBL68 On 29/06/2018 Spot Bond				100.37777		100.35499				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.29633		101.27337				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				102.43630		102.41347				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				101.35320		101.33077				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				101.11765		101.09371				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			9.59500	102.98751	9.63500	102.80653				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL79 On 27/01/2019 Spot Bond			8.05000	106.49515	8.09000	106.43244				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				102.09001		102.06752				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				100.51116		100.48753				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond				101.89357		101.87118				0.00	0	0
Total IBL85 SPOT										0.00	0	0
Total For IBL85										0.00	0	0
IBL86 On 20/05/2021 Spot Bond				102.60504		102.58138				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			8.35000	103.16434	8.39000	103.09002				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			8.99500	105.25142	9.04000	105.09491				0.00	0	300,000,000
Total IBL88 SPOT										0.00	0	300,000,000
Total For IBL88										0.00	0	300,000,000
IBL88/F On 20/05/2021 Spot Bond			100.00000	17.53140	100.00000	17.49218				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				101.18237		101.15619				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IBL91 On 02/06/2018 Spot Bond				100.93444		100.91089				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				99.99991		99.97752				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				101.29148		101.26940				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				101.06696		101.04285				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				101.54234		101.51851				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond				100.53094		100.50747				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				100.21680		100.19344				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				100.22663		100.20216				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			8.22000	103.29200	8.26000	103.20369				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
IDCC01 On 06/12/2018 Spot Bond				100.82973		100.80770				0.00	0	0
Total IDCC01 SPOT										0.00	0	0
Total For IDCC01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00901		102.03401				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			9.25500	99.66059	9.30000	99.52924				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				101.12001		101.09640				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.39000	97.21774	10.44500	96.93252				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				101.41916		101.39557				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			11.40000	101.00203	11.47000	100.50927				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG08 On 05/12/2019 Spot Bond				100.92101		100.89715				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG09 On 05/12/2021 Spot Bond				100.93419		100.90998				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG10 On 05/12/2026 Spot Bond			10.49000	102.86984	10.54500	102.52457				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG11 On 14/03/2018 Spot Bond			4.00000	101.32267	4.00000	101.31164				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP05 On 17/10/2019 Spot Bond			4.00000	100.95110	4.00000	100.94012				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP06 On 15/12/2022 Spot Bond				100.68332		100.65935				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP07 On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP1U On 10/12/2024 Spot Bond			8.79000	100.41985	8.84500	100.11672				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC01 On 14/04/2021 Spot Bond			7.64500	105.31898	7.69000	105.16721				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN302U On 30/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN302U SPOT										0.00	0	0
Total For IN302U										0.00	0	0
IN303U On 01/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN303U SPOT										0.00	0	0
Total For IN303U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN346U On 15/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN346U SPOT										0.00	0	0
Total For IN346U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN359U On 01/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN359U SPOT										0.00	0	0
Total For IN359U										0.00	0	0
IN364U On 13/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN364U SPOT										0.00	0	0
Total For IN364U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.57013		100.54367				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING196 On 30/06/2027 Spot Bond				75.78758		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	103.78000	10.00000	103.75200				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				100.55872		100.53279				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				102.93156		104.60009				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				102.28873		102.26544				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0
ING360 On 22/09/2022 Spot Bond				100.57022		100.54375				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				101.04441		101.01909				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				101.90511		101.87408				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				100.79300		100.76549				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				101.87590		101.84460				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			11.29500	109.07068	11.34000	108.92086				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	103.78000	10.00000	103.75200				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				100.24261		100.21900				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				100.72413		100.70105				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF11 On 15/10/2015 Spot Bond				100.31664						0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.95313		100.92904				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF14 On 17/12/2018 Spot Bond				100.60022		100.57671			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				100.61707		100.59288			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				100.62718		100.60258			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				100.51382		100.49005			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				100.51947		100.49543			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				100.52511		100.50081			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				100.59896		100.57550			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				100.62054		100.59621			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				100.72063		100.69629			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
IPFC16 On 26/01/2018 Spot Bond				103.48384		103.46334			0.00	0	0
Total IPFC16 SPOT									0.00	0	0
Total For IPFC16									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.14500	101.98770	9.19000	101.83441		33,836,500,000,000.00	3,700,000,000	1,850,000,000	
Total IPL10 SPOT								33,836,500,000,000.00	3,700,000,000	1,850,000,000	
Total For IPL10								33,836,500,000,000.00	3,700,000,000	1,850,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL11 On 24/05/2022 Spot Bond				101.23595		101.21089			0.00	0	0
Total IPL11 SPOT									0.00	0	0
Total For IPL11									0.00	0	0
IPL7 On 05/04/2018 Spot Bond				100.33582		100.31443			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL7/JIB On 05/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL7/JIBAR SPOT									0.00	0	0
Total For IPL7/JIBAR									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.57927		100.32585			0.00	500,000,000	500,000,000
Total IPL8 SPOT									0.00	500,000,000	500,000,000
Total For IPL8									0.00	500,000,000	500,000,000
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				101.27086		101.24699			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	101.23214	2.75000	101.22464			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			5.77000	140.72655	5.77000	140.69145			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				99.97529		99.94772			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				99.48194		99.45450			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			4.40000	115.75539	4.40000	115.73093			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			4.40000	115.75539	4.40000	115.73093			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				100.88973		100.86225			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				102.44162		102.41795			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				102.50607		102.47549			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			11.19500	108.44257	11.24000	108.29339			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				102.30028		102.21137			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				99.70436		102.47638			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				100.50913		100.47825			0.00	0	0
Total IV038 SPOT									0.00	0	0
Total For IV038									0.00	0	0
IV039 On 31/01/2022 Spot Bond			5.08000	137.63938	5.08000	137.60781			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				101.19471		101.16421			0.00	0	0
Total IV040 SPOT									0.00	0	0
Total For IV040									0.00	0	0
IV041 On 29/09/2021 Spot Bond			11.54500	104.68478	11.59000	104.51840			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				101.64787		101.61680			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			11.43500	105.00803	11.48000	104.83563			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				102.24577		102.21490			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			4.83000	138.92168	4.83000	138.89074			0.00	0	0
Total IV045 SPOT									0.00	0	0
Total For IV045									0.00	0	0
IV046 On 21/06/2022 Spot Bond				100.67350		100.64351			0.00	0	0
Total IV046 SPOT									0.00	0	0
Total For IV046									0.00	0	0
IV08 On 30/04/2018 Spot Bond			8.75000	104.17048	8.79000	104.13402			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0
IV09 On 30/04/2018 Spot Bond				102.38324		102.35548			0.00	0	0
Total IV09 SPOT									0.00	0	0
Total For IV09									0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV100U SPOT									0.00	0	0
Total For IV100U									0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV115U SPOT									0.00	0	0
Total For IV115U									0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV118U SPOT									0.00	0	0
Total For IV118U									0.00	0	0
IV123U On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV123U SPOT									0.00	0	0
Total For IV123U									0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV125U SPOT									0.00	0	0
Total For IV125U									0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.52000	156.61787	4.52000	156.58406			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA707 On 09/01/2018 Spot Bond			7.40000	7.40000	7.40000	7.40000			0.00	0	0
Total IVA707 SPOT									0.00	0	0
Total For IVA707									0.00	0	0
IVA708 On 15/01/2018 Spot Bond			7.40000	99.87850	7.40000	99.85828			0.00	0	0
Total IVA708 SPOT									0.00	0	0
Total For IVA708									0.00	0	0
IVA709 On 18/01/2018 Spot Bond			7.40000	99.81787	7.40000	99.79767			0.00	0	0
Total IVA709 SPOT									0.00	0	0
Total For IVA709									0.00	0	0
IVA711 On 01/02/2018 Spot Bond			7.40000	99.53586	7.40000	99.51578			0.00	0	0
Total IVA711 SPOT									0.00	0	0
Total For IVA711									0.00	0	0
IVA712 On 08/02/2018 Spot Bond			7.50000	99.38734	7.50000	99.36705			0.00	0	0
Total IVA712 SPOT									0.00	0	0
Total For IVA712									0.00	0	0
IVA713 On 15/02/2018 Spot Bond			7.50000	99.24546	7.50000	99.22523			0.00	0	0
Total IVA713 SPOT									0.00	0	0
Total For IVA713									0.00	0	0
IVA714 On 22/02/2018 Spot Bond			7.50000	99.10399	7.50000	99.08381			0.00	0	0
Total IVA714 SPOT									0.00	0	0
Total For IVA714									0.00	0	0
IVA716 On 08/03/2018 Spot Bond			7.50000	98.82226	7.60000	98.78642			0.00	0	0
Total IVA716 SPOT									0.00	0	0
Total For IVA716									0.00	0	0
IVA717 On 15/03/2018 Spot Bond			7.60000	98.66465	7.60000	98.64438			0.00	0	0
Total IVA717 SPOT									0.00	0	0
Total For IVA717									0.00	0	0
IVA721 On 12/04/2018 Spot Bond			7.65000	98.08809	100.00000	100.00000		110,160,000,000,000.00	14,400,000,000	26,400,000,000	
Total IVA721 SPOT								10,160,000,000,000.00	14,400,000,000	26,400,000,000	
Total For IVA721								10,160,000,000,000.00	14,400,000,000	26,400,000,000	
IVC005 On 25/11/2020 Spot Bond			10.00000	103.78000	10.00000	103.75200		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				100.22338		100.19929		0.00	0	0	
Total IVC027 SPOT								0.00	0	0	
Total For IVC027								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC033 On 30/06/2019 Spot Bond				100.24323		100.21956			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.24862		100.22442			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				96.97990		96.94997			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			8.82000	100.55272	8.86000	100.47339			0.00	0	0
Total IVC036 SPOT									0.00	0	0
Total For IVC036									0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	35.84964	100.00000	35.77073			0.00	0	0
Total IVC037 SPOT									0.00	0	0
Total For IVC037									0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC038 SPOT									0.00	0	0
Total For IVC038									0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.06500	105.20912	9.11000	105.04958			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				101.28691		101.26230			0.00	0	0
Total IVC049 SPOT									0.00	0	0
Total For IVC049									0.00	0	0
IVC051 On 03/02/2018 Spot Bond				101.72720		101.70227			0.00	0	0
Total IVC051 SPOT									0.00	0	0
Total For IVC051									0.00	0	0
IVC053 On 11/02/2018 Spot Bond				101.49286		101.46805			0.00	0	0
Total IVC053 SPOT									0.00	0	0
Total For IVC053									0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.40968		100.38488			0.00	0	200,000,000
Total IVC055 SPOT									0.00	0	200,000,000
Total For IVC055									0.00	0	200,000,000
IVC060 On 31/07/2018 Spot Bond				101.78852		101.76405			0.00	0	0
Total IVC060 SPOT									0.00	0	0
Total For IVC060									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC061 On 01/07/2018 Spot Bond				100.29932		100.27484				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				101.70566		101.67945				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				100.80778		100.78288				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.39289		100.37039				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				99.75903		102.02846				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				101.70143		101.67724				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				99.92939		99.90570				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC088 On 12/04/2018 Spot Bond				100.12341		100.10357				0.00	0	0
Total IVC088 SPOT										0.00	0	0
Total For IVC088										0.00	0	0
IVC092 On 24/11/2019 Spot Bond				101.25574		101.23027				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				101.20256		101.17820				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			9.91500	103.88172	9.96000	103.70894				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond				100.36865		100.34305				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC098 On 14/06/2018 Spot Bond			8.22000	101.00473	8.26000	100.96628			0.00	0	0
Total IVC098 SPOT									0.00	0	0
Total For IVC098									0.00	0	0
IVC101 On 24/01/2018 Spot Bond				101.83884		101.81832			0.00	0	0
Total IVC101 SPOT									0.00	0	0
Total For IVC101									0.00	0	0
IVC102 On 31/01/2020 Spot Bond				101.98741		101.96017			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				100.37428		100.34827			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				100.89076		100.86567			0.00	0	0
Total IVC105 SPOT									0.00	0	0
Total For IVC105									0.00	0	0
IVC106 On 13/03/2020 Spot Bond				100.75955		100.73466			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				100.37052		100.34479			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				101.95441		101.92811			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				101.39643		101.37018			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			9.56500	102.00970	9.61000	101.85637			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				101.25253		101.22903			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				101.15634		101.13294			0.00	0	0
Total IVC112 SPOT									0.00	0	0
Total For IVC112									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC113 On 26/08/2018 Spot Bond				101.14257		101.11808			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				100.75574		100.73017			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				101.49156		101.46546			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				101.26569		101.24149			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				100.25662		100.23160			0.00	0	0
Total IVC120 SPOT									0.00	0	0
Total For IVC120									0.00	0	0
IVC121 On 22/09/2018 Spot Bond				100.51930		100.49526			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				99.75901		99.73461			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				100.63399		100.60912			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				101.28479		101.26010			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				100.33113		100.30836			0.00	0	0
Total IVC127 SPOT									0.00	0	0
Total For IVC127									0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC68U SPOT									0.00	0	0
Total For IVC68U									0.00	0	0
IVC73U On 22/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC73U SPOT									0.00	0	0
Total For IVC73U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC80U SPOT									0.00	0	0
Total For IVC80U									0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC84U SPOT									0.00	0	0
Total For IVC84U									0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC85U SPOT									0.00	0	0
Total For IVC85U									0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC91U SPOT									0.00	0	0
Total For IVC91U									0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC95U SPOT									0.00	0	0
Total For IVC95U									0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC96U SPOT									0.00	0	0
Total For IVC96U									0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC99U SPOT									0.00	0	0
Total For IVC99U									0.00	0	0
IVF36U On 22/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF36U SPOT									0.00	0	0
Total For IVF36U									0.00	0	0
IVF38U On 16/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF38U SPOT									0.00	0	0
Total For IVF38U									0.00	0	0
JAS01 On 31/01/2019 Spot Bond				102.06699		102.03863			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				100.76282		100.73782			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
KAP003 On 06/06/2019 Spot Bond				100.93886		100.91385				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				100.48035		100.45715				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				100.36677		100.34131				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP007 On 26/10/2021 Spot Bond			9.46500	104.54394	9.51000	104.37477				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP008 On 28/11/2019 Spot Bond				101.90874		101.88489				0.00	0	110,000,000
Total KAP008 SPOT										0.00	0	110,000,000
Total For KAP008										0.00	0	110,000,000
KAP009 On 24/05/2020 Spot Bond				101.22259		101.19782				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				100.69567		100.67134				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				101.08548		101.06057				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				101.98476		101.96025				0.00	0	64,000,000
Total KAP11 SPOT										0.00	0	64,000,000
Total For KAP11										0.00	0	64,000,000
KSB009 On 05/08/2020 Spot Bond				102.00599		101.97573				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				99.99993		99.97611				0.00	0	0
Total KST01 SPOT										0.00	0	0
Total For KST01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KW01 On 31/10/2027 Spot Bond			9.54000	127.53806	9.59500	127.10303			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				100.68499		100.66044			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				101.90525		101.88081			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LBK08/JIBAR SPOT									0.00	0	0
Total For LBK08/JIBAR									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.41000	101.52883	9.46000	101.41849			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	101.17484	9.62000	101.14858			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	103.67299	9.71000	103.64629			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LBK14L On 31/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LBK14U SPOT									0.00	0	0
Total For LBK14U									0.00	0	0
LBK15 On 12/10/2021 Spot Bond				99.99994		99.97392			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				101.08589		101.06099			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				100.53078		100.50620			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				102.74990		102.72346			0.00	0	0
Total LBK18 SPOT									0.00	0	0
Total For LBK18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK19 On 23/03/2018 Spot Bond				100.38651		100.36331			0.00	0	0
Total LBK19 SPOT									0.00	0	0
Total For LBK19									0.00	0	0
LBK20 On 08/06/2022 Spot Bond			9.64500	102.91604	9.68500	102.74686		48,225,000,000,000.00	5,000,000,000	2,500,000,000	
Total LBK20 SPOT								18,225,000,000,000.00	5,000,000,000	2,500,000,000	
Total For LBK20								18,225,000,000,000.00	5,000,000,000	2,500,000,000	
LBK21 On 04/09/2018 Spot Bond				100.86408		100.84136			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				100.93729		100.91362			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				100.98557		100.95999			0.00	0	0
Total LBK23 SPOT									0.00	0	0
Total For LBK23									0.00	0	0
LBK24 On 10/10/2024 Spot Bond			10.11500	103.46618	10.15500	103.24503			0.00	0	4,000,000,000
Total LBK24 SPOT									0.00	0	4,000,000,000
Total For LBK24									0.00	0	4,000,000,000
LGL03 On 03/04/2018 Spot Bond			7.63000	102.09135	7.67000	102.06136			0.00	0	0
Total LGL03 SPOT									0.00	0	0
Total For LGL03									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			9.11000	103.86993	9.16000	103.73152		46,383,513,073,000.00	5,091,494,300	1,881,012,300	
Total LGL04 SPOT								16,383,513,073,000.00	5,091,494,300	1,881,012,300	
Total For LGL04								16,383,513,073,000.00	5,091,494,300	1,881,012,300	
LGL05 On 12/12/2021 Spot Bond				102.12918		102.10347			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			9.69500	104.65106	9.73500	104.47323		48,475,000,000,000.00	5,000,000,000	2,500,000,000	
Total LGL06 SPOT								18,475,000,000,000.00	5,000,000,000	2,500,000,000	
Total For LGL06								18,475,000,000,000.00	5,000,000,000	2,500,000,000	
LGL07 On 04/10/2022 Spot Bond				101.08321		101.05790			0.00	0	0
Total LGL07 SPOT									0.00	0	0
Total For LGL07									0.00	0	0
LGL08 On 28/02/2023 Spot Bond				101.96597		101.94075			0.00	0	0
Total LGL08 SPOT									0.00	0	0
Total For LGL08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL09 On 28/08/2024 Spot Bond				102.16410		102.13784			0.00	0	0
Total LGL09 SPOT									0.00	0	0
Total For LGL09									0.00	0	0
LHC02U On 12/01/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC02U SPOT									0.00	0	0
Total For LHC02U									0.00	0	0
LHL17 On 14/11/2018 Spot Bond				104.01639		103.98824			0.00	0	0
Total LHL17 SPOT									0.00	0	0
Total For LHL17									0.00	0	0
LHL18 On 14/11/2018 Spot Bond			10.05000	104.69902	10.09000	104.63841			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			13.41000	103.68784	13.46000	103.57057			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				102.14373		102.10785			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				100.97184		100.94039			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				101.08688		101.05162			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				103.77100		103.74165			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				101.26766		101.24304			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				101.88163		101.85650			0.00	0	110,000,000
Total LRFB2 SPOT									0.00	0	110,000,000
Total For LRFB2									0.00	0	110,000,000
LRFC2 On 20/11/2019 Spot Bond				101.43132		101.40354			0.00	0	0
Total LRFC2 SPOT									0.00	0	0
Total For LRFC2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ09 On 01/02/2018 Spot Bond				101.58717		101.56515			0.00	0	0
Total MAQ096 SPOT									0.00	0	0
Total For MAQ096									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total MAQ0A1 SPOT									0.00	0	0
Total For MAQ0A1									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				88.95012		88.93200			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				88.33868		88.31967			0.00	0	0
Total MAQ0A4 SPOT									0.00	0	0
Total For MAQ0A4									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				102.69489		102.67384			0.00	0	0
Total MAQ0A5 SPOT									0.00	0	0
Total For MAQ0A5									0.00	0	0
MAQ0J On 28/02/2020 Spot Bond				102.71289		102.69170			0.00	0	0
Total MAQ0J1 SPOT									0.00	0	0
Total For MAQ0J1									0.00	0	0
MAQ0J On 28/12/2020 Spot Bond				102.63103		102.61054			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				101.38744		101.36555			0.00	0	0
Total MAQ111 SPOT									0.00	0	0
Total For MAQ111									0.00	0	0
MAQ11 On 09/02/2018 Spot Bond				99.43891		99.41888			0.00	0	0
Total MAQ112 SPOT									0.00	0	0
Total For MAQ112									0.00	0	0
MAQ11 On 16/01/2018 Spot Bond				99.92096		99.90121			0.00	0	0
Total MAQ113 SPOT									0.00	0	0
Total For MAQ113									0.00	0	0
MAQ11 On 10/12/2018 Spot Bond				100.71265		100.69075			0.00	0	0
Total MAQ114 SPOT									0.00	0	0
Total For MAQ114									0.00	0	0
MAQ11 On 15/03/2018 Spot Bond				98.74608		98.72586			0.00	0	0
Total MAQ115 SPOT									0.00	0	0
Total For MAQ115									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF04: On 13/04/2018 Spot Bond				100.12472		100.10501			0.00	0	0
Total MBF045 SPOT									0.00	0	0
Total For MBF045									0.00	0	0
MBF04: On 17/08/2018 Spot Bond				101.66693		101.64553			0.00	0	400,000,000
Total MBF046 SPOT									0.00	0	400,000,000
Total For MBF046									0.00	0	400,000,000
MBF04: On 07/06/2019 Spot Bond				101.43930		101.41724			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				101.13864		101.11612			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				101.54609		101.52308			0.00	0	0
Total MBF051 SPOT									0.00	0	0
Total For MBF051									0.00	0	0
MBF05: On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBF051/JIBAR SPOT									0.00	0	0
Total For MBF051/JIBAR									0.00	0	0
MBF05: On 28/09/2019 Spot Bond				101.03392		101.01177			0.00	0	0
Total MBF053 SPOT									0.00	0	0
Total For MBF053									0.00	0	0
MBF05: On 27/03/2018 Spot Bond				100.35882		100.33715			0.00	0	0
Total MBF054 SPOT									0.00	0	0
Total For MBF054									0.00	0	0
MBF05: On 27/03/2020 Spot Bond				100.65627		100.63383			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				100.98818		100.96658			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				101.05916		101.03651			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				100.73691		100.71351			0.00	0	0
Total MBP035 SPOT									0.00	0	0
Total For MBP035									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBP03 On 11/04/2020 Spot Bond				100.02104		99.99991				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				101.06154		101.03883				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				101.63246		101.60936				0.00	0	0
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP34 On 29/04/2018 Spot Bond				101.68166		101.65911				0.00	0	0
Total MBP34 SPOT										0.00	0	0
Total For MBP34										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.45000	102.84563	8.49000	102.77501				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	103.37808	8.00000	103.35581				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			8.50000	102.62700	8.54000	102.55649				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	102.14727	8.91000	102.12280				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				100.16301		100.13969				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				100.16917		100.14497				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			8.47000	100.97955	8.51000	100.91918				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			9.32000	102.44107	9.36500	102.26642				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MFS1A On 20/12/2018 Spot Bond				100.53720		100.51437			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			9.21000	102.25647	9.26000	102.15249			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				100.71057		100.68568			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				100.76701		100.74009			0.00	0	0
Total MMF201 SPOT									0.00	0	0
Total For MMF201									0.00	0	0
MMF30 On 15/12/2024 Spot Bond				100.97333		100.93896			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				100.97333		100.93896			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				100.27623		100.25210			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			9.49500	104.75858	9.54000	104.60948		7,596,000,000,000.00	800,000,000	400,000,000	
Total MMIG02 SPOT								7,596,000,000,000.00	800,000,000	400,000,000	
Total For MMIG02								7,596,000,000,000.00	800,000,000	400,000,000	
MMIG0 On 01/06/2020 Spot Bond				101.20090		101.17529		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			11.34000	104.47621	11.39500	104.17069		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			9.99500	107.61664	10.03500	107.44101		20,989,500,000,000.00	2,100,000,000	1,550,000,000	
Total MMIG05 SPOT								20,989,500,000,000.00	2,100,000,000	1,550,000,000	
Total For MMIG05								20,989,500,000,000.00	2,100,000,000	1,550,000,000	
MMIG0 On 19/10/2028 Spot Bond				100.05250		100.02827		0.00	0	0	
Total MMIG06 SPOT								0.00	0	0	
Total For MMIG06								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN06 On 13/07/2020 Spot Bond				100.48927		100.46685			0.00	0	300,000,000
Total MTN06 SPOT									0.00	0	300,000,000
Total For MTN06									0.00	0	300,000,000
MTN07 On 13/07/2022 Spot Bond				99.93008		99.90659			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				100.02252		99.99991			0.00	0	0
Total MTN08 SPOT									0.00	0	0
Total For MTN08									0.00	0	0
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MTN08U SPOT									0.00	0	0
Total For MTN08U									0.00	0	0
MTN09 On 11/10/2022 Spot Bond				100.02313		99.99999			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				100.02372		99.99991			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				101.37906		101.35708			0.00	0	20,000,000
Total MTNC19 SPOT									0.00	0	20,000,000
Total For MTNC19									0.00	0	20,000,000
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA1U SPOT									0.00	0	0
Total For MWA1U									0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA2U SPOT									0.00	0	0
Total For MWA2U									0.00	0	0
MWAR(On 22/11/2019 Spot Bond				101.56238		101.53743			0.00	0	0
Total MWAR01 SPOT									0.00	0	0
Total For MWAR01									0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N5D23 On 20/09/2019 Spot Bond				100.62017		100.59372				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				109.26687		109.23866				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5G23U SPOT										0.00	0	0
Total For N5G23U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.44500	96.68449	9.48500	96.51132				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NAM02 On 29/06/2020 Spot Bond			8.89500	101.87919	8.94000	101.75627				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			9.44500	107.08342	9.48500	106.88400				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			10.34000	105.62094	10.39500	105.28320				0.00	0	0
Total NAM04 SPOT										0.00	0	0
Total For NAM04										0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			8.41500	102.35821	8.46500	102.20841				0.00	0	2,000,000,000
Total NBK11A SPOT										0.00	0	2,000,000,000
Total For NBK11A										0.00	0	2,000,000,000
NBK12/ On 19/03/2021 Spot Bond			9.22000	103.38805	9.26500	103.24015				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	102.95488	9.38000	102.92881				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			9.24500	105.31120	9.28500	105.09712				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK14/ On 25/06/2021 Spot Bond			8.69500	102.19212	8.74000	102.03506			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			9.24500	102.14656	9.29000	101.97273			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			9.41000	104.06212	9.46500	103.75639		32,370,400,000,000.00	3,440,000,000	1,360,000,000	
Total NBK16A SPOT								32,370,400,000,000.00	3,440,000,000	1,360,000,000	
Total For NBK16A								32,370,400,000,000.00	3,440,000,000	1,360,000,000	
NBK17/ On 22/04/2026 Spot Bond			9.78000	103.16154	9.83500	102.82579		21,907,200,000,000.00	2,240,000,000	1,120,000,000	
Total NBK17A SPOT								21,907,200,000,000.00	2,240,000,000	1,120,000,000	
Total For NBK17A								21,907,200,000,000.00	2,240,000,000	1,120,000,000	
NBK18/ On 01/06/2020 Spot Bond			8.84000	101.93632	8.89000	101.80594		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			9.39500	101.95694	9.44000	101.77163		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			9.69000	104.96068	9.74500	104.61526		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				98.76017		98.73631		0.00	0	0	
Total NBK20B SPOT								0.00	0	0	
Total For NBK20B								0.00	0	0	
NBK21/ On 21/07/2027 Spot Bond			9.97000	109.04825	10.02500	108.67782		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			9.58500	103.32454	9.62500	103.14371		0.00	0	0	
Total NBK22A SPOT								0.00	0	0	
Total For NBK22A								0.00	0	0	
NBK22I On 12/02/2018 Spot Bond				101.42960		101.40875		0.00	0	0	
Total NBK22B SPOT								0.00	0	0	
Total For NBK22B								0.00	0	0	
NBK23/ On 19/11/2025 Spot Bond			9.64000	107.23145	9.69500	106.89486		0.00	0	0	
Total NBK23A SPOT								0.00	0	0	
Total For NBK23A								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK23I On 12/02/2020 Spot Bond				101.49788		101.47470			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24I On 19/11/2027 Spot Bond			9.94000	107.76397	9.99500	107.38095		19,880,000,000,000.00	2,000,000,000	1,000,000,000	
Total NBK24A SPOT								19,880,000,000,000.00	2,000,000,000	1,000,000,000	
Total For NBK24A								19,880,000,000,000.00	2,000,000,000	1,000,000,000	
NBK24I On 11/02/2022 Spot Bond				101.41945		101.39587		0.00	0	0	
Total NBK24B SPOT								0.00	0	0	
Total For NBK24B								0.00	0	0	
NBK25I On 17/02/2023 Spot Bond			9.48500	108.93178	9.52500	108.74095		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				101.44130		101.41650		0.00	0	0	
Total NBK25B SPOT								0.00	0	0	
Total For NBK25B								0.00	0	0	
NBK26I On 10/05/2023 Spot Bond			100.00000	13.48795	100.00000	13.45777		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				102.71525		102.69024		0.00	0	10,000,000	
Total NBK26B SPOT								0.00	0	10,000,000	
Total For NBK26B								0.00	0	10,000,000	
NBK27I On 10/05/2026 Spot Bond			9.89000	108.94693	9.94500	108.59687		0.00	0	0	
Total NBK27A SPOT								0.00	0	0	
Total For NBK27A								0.00	0	0	
NBK27I On 01/06/2018 Spot Bond				101.24388		101.22275		0.00	0	400,000,000	
Total NBK27B SPOT								0.00	0	400,000,000	
Total For NBK27B								0.00	0	400,000,000	
NBK28I On 02/08/2023 Spot Bond			9.49500	106.60672	9.53500	106.40789		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				101.25962		101.23599		0.00	0	0	
Total NBK28B SPOT								0.00	0	0	
Total For NBK28B								0.00	0	0	
NBK29I On 31/07/2026 Spot Bond			9.84000	108.45358	9.89500	108.10489		0.00	0	0	
Total NBK29A SPOT								0.00	0	0	
Total For NBK29A								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK29I On 18/02/2019 Spot Bond				101.55840		101.53580				0.00	0	0
Total NBK29B SPOT										0.00	0	0
Total For NBK29B										0.00	0	0
NBK30I On 20/02/2024 Spot Bond			9.28500	105.20772	9.32500	104.99689				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0
NBK30I On 18/02/2021 Spot Bond				101.29562		101.27130				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				101.37059		101.34540				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				101.09265		101.06926				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				101.84563		101.82306				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				102.76915		102.74565				0.00	1,200,000,000	300,000,000
Total NBK34B SPOT										0.00	1,200,000,000	300,000,000
Total For NBK34B										0.00	1,200,000,000	300,000,000
NBK35I On 10/05/2023 Spot Bond				101.56696		101.54213				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				101.60960		101.58408				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK37I On 02/08/2019 Spot Bond				101.94134		101.91851				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				101.72000		101.69570				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.05000	108.98841	8.09000	108.90156				0.00	0	0
Total NBK3A SPOT										0.00	0	0
Total For NBK3A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK3A On 09/09/2019 Spot Bond			100.00000	38.23013	100.00000	38.14459			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			11.11500	48.87896	11.17000	48.70082			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				101.85799		101.83256			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				101.58666		101.56417			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				101.40907		101.38547			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				101.29513		101.27080			0.00	0	0
Total NBK43B SPOT									0.00	0	0
Total For NBK43B									0.00	0	0
NBK7B On 19/04/2020 Spot Bond				102.14136		102.11670			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				100.58359		100.55873			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			10.28500	105.01111	10.34000	104.73232			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				100.58049		100.55577			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			10.32000	104.03590	10.37500	103.75899			0.00	0	0
Total NCLN85 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.58359		100.55873				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				100.58843		100.56336				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				100.59461		100.56927				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				101.07842		101.05733				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.01322		100.04446				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.51056		100.48572				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				100.09489		100.01318				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED13 On 25/07/2018 Spot Bond				102.50740		102.48271				0.00	0	0
Total NED13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NED13									0.00	0	0
NED14 On 29/11/2018 Spot Bond				101.67875		101.65387			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			8.95000	104.50318	8.99000	104.43141			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				101.03241		100.95015			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				99.92406		99.89856			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				99.89833		99.87278			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				103.13627		103.11025			0.00	0	0
Total NED19 SPOT									0.00	0	0
Total For NED19									0.00	0	0
NED20 On 01/07/2020 Spot Bond			10.41000	102.20892	10.46000	102.07245		63,084,600,000,000.00	6,060,000,000	3,030,000,000	
Total NED20 SPOT								3,084,600,000,000.00	6,060,000,000	3,030,000,000	
Total For NED20								3,084,600,000,000.00	6,060,000,000	3,030,000,000	
NEDT1.On 21/05/2021 Spot Bond				104.00958		103.97208			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				103.96224		103.92660			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				101.24863		101.22640			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				103.70396		103.67515			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				101.61300		101.58348			0.00	0	300,000,000
Total NGL02 SPOT									0.00	0	300,000,000

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 NGL02									0.00	0	300,000,000
NGL03 On 26/05/2022 Spot Bond				101.37923		101.34954			0.00	0	0
Total NGL03 SPOT									0.00	0	0
Total For NGL03									0.00	0	0
NGLT1 On 01/07/2022 Spot Bond				100.35168		100.31714			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	103.78000	10.00000	103.75200			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	102.22578	13.50000	102.18890			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				100.94543		100.91536			0.00	0	0
Total NHM003 SPOT									0.00	0	0
Total For NHM003									0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.26000	124.50241	3.26000	124.47987			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			3.65000	121.42841	3.65000	121.40517			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			3.77000	167.14957	3.77000	167.11685			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			4.08000	162.70025	4.08000	162.66706			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			4.05000	102.33525	4.05000	102.31458			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			8.26000	106.81013	8.31000	106.67264			0.00	0	0
Total NMP20N SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NMP20N										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.89000	104.69752	8.94000	104.56496				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				101.14877		101.12630				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2018 Spot Bond				101.15765		101.13415				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				101.19317		101.16921				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond				101.14880		101.12652				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				101.22488		101.20109				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				101.25800		101.23355				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				101.14880		101.12652				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			9.09000	104.71690	9.14000	104.58403				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				101.19391		101.17121				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				101.25533		101.23093				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				101.17651		101.15368				0.00	0	0
Total NQ1B19 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NQ1B19									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.29000	104.73628	9.34000	104.60313			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				101.19036		101.16726			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				101.31482		101.28924			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				101.21468		101.19157			0.00	0	0
Total NQ1C19 SPOT									0.00	0	0
Total For NQ1C19									0.00	0	0
NQF1D On 22/05/2020 Spot Bond				101.45305		101.42472			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				101.21806		101.19441			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				101.36833		101.34086			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			8.23000	104.77835	8.27000	104.72069			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			9.19500	114.07841	9.24000	113.86614			0.00	0	0
Total NRA022 SPOT									0.00	0	0
Total For NRA022									0.00	0	0
NRA02: On 31/05/2023 Spot Bond			3.55000	176.91994	3.55000	176.88635			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			11.04000	108.97391	11.09500	108.58061		137,779,200,000,000.00	12,480,000,000	6,240,000,000	
Total NRA028 SPOT								137,779,200,000,000.00	12,480,000,000	6,240,000,000	
Total For NRA028								137,779,200,000,000.00	12,480,000,000	6,240,000,000	
NRA02: On 30/11/2028 Spot Bond			100.00000	13.49446	100.00000	13.46444		0.00	0	0	
Total NRA028/R186 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NRA028/R186									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.70844		100.68742			0.00	0	0
Total NTC16 SPOT									0.00	0	0
Total For NTC16									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				101.56784		101.39543			0.00	1,000,000,000	500,000,000
Total NTC18 SPOT									0.00	1,000,000,000	500,000,000
Total For NTC18									0.00	1,000,000,000	500,000,000
NTC19 On 27/07/2020 Spot Bond				101.88162		101.85724			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				102.28228		102.25904			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				100.74895		100.72479			0.00	0	0
Total NTC21 SPOT									0.00	0	0
Total For NTC21									0.00	0	0
OMI01 On 22/11/2022 Spot Bond				101.33397		101.30882			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				101.63864		101.61380			0.00	0	800,000,000
Total OML02 SPOT									0.00	0	800,000,000
Total For OML02									0.00	0	800,000,000
OML03 On 27/11/2019 Spot Bond			9.41000	100.89536	9.46000	100.78565			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				100.72645		100.70089			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			9.72500	103.14102	9.77000	103.02715		29,175,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML05 SPOT								29,175,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML05								29,175,000,000,000.00	3,000,000,000	1,500,000,000	
OML06 On 19/03/2022 Spot Bond			10.42500	102.89928	10.46500	102.73776		31,275,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML06 SPOT								31,275,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML06								31,275,000,000,000.00	3,000,000,000	1,500,000,000	
OML07 On 19/03/2025 Spot Bond			11.39000	101.34940	11.44500	101.05733		22,780,000,000,000.00	2,000,000,000	1,000,000,000	
Total OML07 SPOT								22,780,000,000,000.00	2,000,000,000	1,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For OML07									2,780,000,000,000.00	2,000,000,000	1,000,000,000
OML08 On 14/09/2020 Spot Bond				101.93659		101.91207			0.00	0	220,000,000
Total OML08 SPOT									0.00	0	220,000,000
Total For OML08									0.00	0	220,000,000
OML09 On 14/09/2022 Spot Bond			10.41500	105.34012	10.45500	105.16395			20,830,000,000,000.00	2,000,000,000	1,000,000,000
Total OML09 SPOT									20,830,000,000,000.00	2,000,000,000	1,000,000,000
Total For OML09									20,830,000,000,000.00	2,000,000,000	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.39000	103.52621	11.44500	103.21880			19,818,600,000,000.00	1,740,000,000	870,000,000
Total OML10 SPOT									19,818,600,000,000.00	1,740,000,000	870,000,000
Total For OML10									19,818,600,000,000.00	1,740,000,000	870,000,000
PBKJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKJ1U SPOT									0.00	0	0
Total For PBKJ1U									0.00	0	0
PBKS1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKS1U SPOT									0.00	0	0
Total For PBKS1U									0.00	0	0
PBKX1U On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKX1U SPOT									0.00	0	0
Total For PBKX1U									0.00	0	0
PBLS1U On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBLS1U SPOT									0.00	0	0
Total For PBLS1U									0.00	0	0
PBLT1U On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBLT1U SPOT									0.00	0	0
Total For PBLT1U									0.00	0	0
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
PBUJ1U On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBUJ1U SPOT									0.00	0	0
Total For PBUJ1U									0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	103.78000	10.00000	103.75200			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM34 On 07/03/2018 Spot Bond				100.81228		100.78876			0.00	0	0
Total PMM34 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PMM34										0.00	0	0
PMM36 On 04/05/2018 Spot Bond				101.54094		101.51774				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				100.77036		100.74588				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				100.91098		100.88799				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				100.91098		100.88799				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				101.46146		101.43892				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				101.00908		100.98674				0.00	0	0
Total PMM42 SPOT										0.00	0	0
Total For PMM42										0.00	0	0
PPC00: On 31/12/2018 Spot Bond				98.07395		98.04436				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				99.23832		99.21132				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PRE1A On 27/01/2018 Spot Bond				101.78077		101.75819				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2018 Spot Bond				101.81628		101.79277				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2018 Spot Bond				101.99693		101.97102				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0
PRE1D On 27/01/2018 Spot Bond				102.03893		102.01247				0.00	0	0
Total PRE1D1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PRE1D1									0.00	0	0
PRE2A On 20/02/2022 Spot Bond				101.18723		101.16496			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				101.24475		101.22138			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				101.29507		101.27073			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond				101.39564		101.36938			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				101.41000		101.38346			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				101.42436		101.39755			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			8.54000	112.70646	8.59500	112.31555			627,819,142,162,000.00	3,937,683,740,300	1,291,005,627,700
Total R186 SPOT									7,819,142,162,000.00	937,683,740,300	291,005,627,700
Total For R186									7,819,142,162,000.00	937,683,740,300	291,005,627,700
R197 On 07/12/2023 Spot Bond			2.35000	297.30097	2.35000	297.25420			223,437,060,000,000.00	95,079,600,000	43,082,428,900
Total R197 SPOT									3,437,060,000,000.00	95,079,600,000	43,082,428,900
Total For R197									3,437,060,000,000.00	95,079,600,000	43,082,428,900
R202 On 07/12/2033 Spot Bond			2.58000	238.54529	2.58000	238.50628			330,966,579,600,000.00	128,281,620,000	157,745,443,300
Total R202 SPOT									10,966,579,600,000.00	128,281,620,000	157,745,443,300
Total For R202									10,966,579,600,000.00	128,281,620,000	157,745,443,300
R2023 On 28/02/2023 Spot Bond			7.84500	102.45946	7.88500	102.27181			885,008,512,000,000.00	1,132,569,600,000	763,902,303,900
Total R2023 SPOT									15,008,512,000,000.00	132,569,600,000	763,902,303,900
Total For R2023									15,008,512,000,000.00	132,569,600,000	763,902,303,900
R2030 On 31/01/2030 Spot Bond			9.09500	95.66092	9.17000	95.12695			268,781,497,500,000.00	1,678,810,500,000	778,132,966,100
Total R2030 SPOT									18,781,497,500,000.00	678,810,500,000	778,132,966,100
Total For R2030									18,781,497,500,000.00	678,810,500,000	778,132,966,100
R2032 On 31/03/2032 Spot Bond			9.28000	94.29218	9.35000	93.75556			826,917,536,000,000.00	1,166,693,700,000	600,117,393,400
Total R2032 SPOT									16,917,536,000,000.00	166,693,700,000	600,117,393,400

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 R2032									16,917,536,000,000.00	166,693,700,000	600,117,393,400
R2035 On 28/02/2035 Spot Bond			9.49000	98.10875	9.58000	97.36233			651,616,180,000,000.00	806,282,000,000	666,133,831,600
Total R2035 SPOT									1,616,180,000,000.00	806,282,000,000	666,133,831,600
Total For R2035									1,616,180,000,000.00	806,282,000,000	666,133,831,600
R2037 On 31/01/2037 Spot Bond			9.58500	94.38402	9.68000	93.60073			528,962,691,000,000.00	681,164,600,000	354,658,533,800
Total R2037 SPOT									8,962,691,000,000.00	681,164,600,000	354,658,533,800
Total For R2037									8,962,691,000,000.00	681,164,600,000	354,658,533,800
R204 On 21/12/2018 Spot Bond			7.05000	101.32545	7.09000	101.27004			703,209,554,065,000.00	383,433,979,300	274,146,503,900
Total R204 SPOT									13,209,554,065,000.00	383,433,979,300	274,146,503,900
Total For R204									13,209,554,065,000.00	383,433,979,300	274,146,503,900
R2040 On 31/01/2040 Spot Bond			9.66500	98.00332	9.77000	97.08066			321,633,334,500,000.00	1,067,939,300,000	510,050,003,600
Total R2040 SPOT									21,633,334,500,000.00	067,939,300,000	510,050,003,600
Total For R2040									21,633,334,500,000.00	067,939,300,000	510,050,003,600
R2044 On 31/01/2044 Spot Bond			9.71000	94.86302	9.82000	93.88957			839,511,123,000,000.00	910,351,300,000	599,806,582,600
Total R2044 SPOT									39,511,123,000,000.00	910,351,300,000	599,806,582,600
Total For R2044									39,511,123,000,000.00	910,351,300,000	599,806,582,600
R2048 On 28/02/2048 Spot Bond			9.66000	94.34780	9.77000	93.34365			737,071,948,000,000.00	1,215,017,800,000	1,038,893,544,600
Total R2048 SPOT									17,071,948,000,000.00	215,017,800,000	1,038,893,544,600
Total For R2048									17,071,948,000,000.00	215,017,800,000	1,038,893,544,600
R207 On 15/01/2020 Spot Bond			7.21000	100.01551	7.26000	99.90422			151,941,118,842,000.00	714,554,940,200	358,298,106,700
Total R207 SPOT									51,941,118,842,000.00	714,554,940,200	358,298,106,700
Total For R207									51,941,118,842,000.00	714,554,940,200	358,298,106,700
R208 On 31/03/2021 Spot Bond			7.49500	99.81981	7.54000	99.67472			535,621,287,983,000.00	871,997,503,400	539,774,440,500
Total R208 SPOT									15,621,287,983,000.00	871,997,503,400	539,774,440,500
Total For R208									15,621,287,983,000.00	871,997,503,400	539,774,440,500
R209 On 31/03/2036 Spot Bond			9.43000	74.34125	9.52000	73.71307			524,147,082,000,000.00	1,328,117,400,000	1,204,512,886,800
Total R209 SPOT									24,147,082,000,000.00	328,117,400,000	204,512,886,800
Total For R209									24,147,082,000,000.00	328,117,400,000	204,512,886,800
R210 On 31/03/2028 Spot Bond			2.52000	186.56891	2.52000	186.53870			262,584,000,000,000.00	104,200,000,000	50,869,598,800
Total R210 SPOT									2,584,000,000,000.00	104,200,000,000	50,869,598,800
Total For R210									2,584,000,000,000.00	104,200,000,000	50,869,598,800
R212 On 31/01/2022 Spot Bond			2.33000	152.54878	2.33000	152.52498			562,905,632,000,000.00	241,590,400,000	118,904,552,500
Total R212 SPOT									2,905,632,000,000.00	241,590,400,000	118,904,552,500
Total For R212									2,905,632,000,000.00	241,590,400,000	118,904,552,500
R213 On 28/02/2031 Spot Bond			9.15000	86.33730	9.22000	85.84933			632,984,349,710,000.00	506,337,087,400	330,774,878,700
Total R213 SPOT									2,984,349,710,000.00	506,337,087,400	330,774,878,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R213									12,984,349,710,000.00	506,337,087,400	330,774,878,700
R214 On 28/02/2041 Spot Bond			9.63000	73.57967	9.73500	72.82863			268,949,551,919,000.00	1,377,876,381,300	903,909,414,700
Total R214 SPOT									18,949,551,919,000.00	377,876,381,300	903,909,414,700
Total For R214									18,949,551,919,000.00	377,876,381,300	903,909,414,700
RCG01 On 24/10/2019 Spot Bond				102.15389		102.13071			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.20478		100.17939			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDF06 On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF06U SPOT									0.00	0	0
Total For RDF06U									0.00	0	0
RDF07 On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF07U SPOT									0.00	0	0
Total For RDF07U									0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.90093		100.87925			0.00	0	0
Total RDFB02 SPOT									0.00	0	0
Total For RDFB02									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				102.19175		102.16827			0.00	0	0
Total RDFB05 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond				101.28529		101.26226				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				100.63894		100.61587				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				100.32832		100.30402				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				100.97036		100.94588				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				100.76817		100.74503				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				100.39788		100.37376				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1 On 27/11/2022 Spot Bond				101.11085		101.08690				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFC3 On 04/06/2018 Spot Bond				100.87935		100.85717				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				101.70298		101.68097				0.00	0	0
Total RDFC39 SPOT										0.00	0	0
Total For RDFC39										0.00	0	0
RDFC4 On 23/03/2018 Spot Bond				100.44541		100.42411				0.00	0	0
Total RDFC40 SPOT										0.00	0	0
Total For RDFC40										0.00	0	0
RDFC4 On 05/10/2018 Spot Bond				100.15827		100.13633				0.00	0	0
Total RDFC41 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFC41										0.00	0	0
REB01 On 21/05/2018 Spot Bond				101.31449		101.29028				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				101.30118		101.27629				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				101.22742		101.20485				0.00	0	0
Total REBC06 SPOT										0.00	0	0
Total For REBC06										0.00	0	0
REBC7 On 31/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REBC7U SPOT										0.00	0	0
Total For REBC7U										0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.22481		100.19339				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RED20 On 05/04/2019 Spot Bond				100.23684		100.20369				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				100.28444		100.24451				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				100.23342		100.20067				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				100.26140		100.22466				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				100.80413		100.77249				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				101.49451		101.46006				0.00	0	0
Total RED401 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RED401										0.00	0	0
RED50 On 05/12/2022 Spot Bond				101.29989		101.26680				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES021 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
RES031 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
RES041 On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES18 On 05/02/2018 Spot Bond				101.61374		101.58944				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.88515		100.86093				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				101.85450		101.83137				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				101.14888		101.12426				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				100.55380		100.53166				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				101.75395		101.72957				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES391 On 03/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,572,000,000
Total RES39U SPOT										0.00	0	1,572,000,000

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 RES39U									0.00	0	1,572,000,000
RES40 On 13/10/2022 Spot Bond				99.93240		99.90971			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				101.03914		101.01521			0.00	0	0
Total RES41 SPOT									0.00	0	0
Total For RES41									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.01500	104.90111	9.06000	104.74841		540,900,000,000.00		60,000,000	230,000,000
Total RW21 SPOT								540,900,000,000.00		60,000,000	230,000,000
Total For RW21								540,900,000,000.00		60,000,000	230,000,000
RW23 On 10/12/2023 Spot Bond			9.52500	100.77922	9.56500	100.57598			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			10.85000	97.09366	10.92000	96.63708			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	103.78000	10.00000	103.75200			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK16 On 15/03/2018 Spot Bond				100.76883		100.74447			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2019 Spot Bond				102.24077		102.21600			0.00	0	10,000,000
Total SBK17 SPOT									0.00	0	10,000,000
Total For SBK17									0.00	0	10,000,000
SBK18 On 24/10/2020 Spot Bond				103.68012		103.65600			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				102.02858		102.00351			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				103.81059		103.78524			0.00	0	0
Total SBK20 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK20									0.00	0	0
SBK21 On 28/01/2020 Spot Bond				102.83799		102.81051			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2020 Spot Bond				103.31702		103.29005			0.00	0	120,000,000
Total SBK22 SPOT									0.00	0	120,000,000
Total For SBK22									0.00	0	120,000,000
SBK23 On 28/05/2022 Spot Bond			10.64500	104.54484	10.68500	104.37504		43,644,500,000,000.00	4,100,000,000	2,050,000,000	
Total SBK23 SPOT								13,644,500,000,000.00	4,100,000,000	2,050,000,000	
Total For SBK23								13,644,500,000,000.00	4,100,000,000	2,050,000,000	
SBK24 On 19/10/2020 Spot Bond				101.00377		100.97704			0.00	0	100,000,000
Total SBK24 SPOT									0.00	0	100,000,000
Total For SBK24									0.00	0	100,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond				106.29662		106.26896			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			10.29500	107.95265	10.34000	107.79589			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBK9 On 10/04/2018 Spot Bond			8.05000	102.21617	8.09000	102.18428		46,368,000,000,000.00	5,760,000,000	2,820,000,000	
Total SBK9 SPOT								16,368,000,000,000.00	5,760,000,000	2,820,000,000	
Total For SBK9								16,368,000,000,000.00	5,760,000,000	2,820,000,000	
SBS16 On 22/09/2018 Spot Bond				100.89676		100.87475			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				101.43860		101.41507			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.37500	105.85563	8.42000	105.69511			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			9.72000	103.44094	9.77500	103.10103			0.00	0	0
Total SBS20 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				103.46420		103.43774			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				102.07194		102.04987			0.00	2,000,000,000	2,000,000,000
Total SBS24 SPOT									0.00	2,000,000,000	2,000,000,000
Total For SBS24									0.00	2,000,000,000	2,000,000,000
SBS25 On 24/05/2019 Spot Bond			7.91500	102.39644	7.95500	102.32309			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			9.09500	108.74123	9.13500	108.52519			0.00	0	70,000,000
Total SBS27 SPOT									0.00	0	70,000,000
Total For SBS27									0.00	0	70,000,000
SBS29 On 12/06/2019 Spot Bond			7.95000	101.70027	7.99000	101.62546			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			9.89000	91.59915	9.94500	91.28625			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.70344		100.68114			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			9.96000	99.76323	10.01500	99.40847			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.56387		100.54090			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			9.83500	104.45632	9.89000	104.16187		28,521,500,000,000.00	0.00	2,900,000,000	1,450,000,000
Total SBS34 SPOT								28,521,500,000,000.00	0.00	2,900,000,000	1,450,000,000
Total For SBS34								28,521,500,000,000.00	0.00	2,900,000,000	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				101.71325		101.69255			0.00	0	4,370,000,000
Total SBS35 SPOT									0.00	0	4,370,000,000
Total For SBS35									0.00	0	4,370,000,000
SBS36 On 29/01/2020 Spot Bond				102.09546		102.07283			0.00	0	0
Total SBS36 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.06000	103.45501	8.11000	103.34018			41,912,000,000,000.00	5,200,000,000	2,600,000,000
Total SBS37 SPOT									11,912,000,000,000.00	5,200,000,000	2,600,000,000
Total For SBS37									11,912,000,000,000.00	5,200,000,000	2,600,000,000
SBS38 On 29/01/2025 Spot Bond			9.54000	101.84529	9.59500	101.54635			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.43000	99.52122	10.50000	99.03767			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			8.62500	101.25429	8.67000	101.08612			10,005,000,000,000.00	1,160,000,000	580,000,000
Total SBS4 SPOT									10,005,000,000,000.00	1,160,000,000	580,000,000
Total For SBS4									10,005,000,000,000.00	1,160,000,000	580,000,000
SBS40 On 12/11/2020 Spot Bond				102.29698		102.27412			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			9.06500	105.17383	9.12500	104.91250			0.00	0	200,000,000
Total SBS41 SPOT									0.00	0	200,000,000
Total For SBS41									0.00	0	200,000,000
SBS42 On 12/11/2025 Spot Bond			9.58000	107.51285	9.63500	107.17606			0.00	0	0
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0
SBS43 On 12/11/2027 Spot Bond			9.95000	107.17194	10.00500	106.79141			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				101.61145		101.58889			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				102.27047		102.24720			0.00	0	0
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0
SBS46 On 15/02/2023 Spot Bond			9.08500	110.59223	9.12500	110.39906			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				102.19463		102.17033			0.00	0	0
Total SBS47 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond				101.49211		101.46894				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				101.69668		101.67300				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			9.00500	105.72950	9.04500	105.56963				0.00	0	300,000,000
Total SBS50 SPOT										0.00	0	300,000,000
Total For SBS50										0.00	0	300,000,000
SBS51 On 31/01/2024 Spot Bond			9.58000	105.25225	9.63500	104.97612				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				100.77008		100.74655				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				101.18793		101.16328				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				100.72433		100.70135				0.00	0	0
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond				101.11514		101.09137				0.00	0	0
Total SBS55 SPOT										0.00	0	0
Total For SBS55										0.00	0	0
SBS56 On 12/06/2022 Spot Bond			8.92000	100.85603	8.96000	100.68838				0.00	0	0
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond				100.95296		100.92881				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				100.28542		100.10776				0.00	0	2,805,000,000
Total SBS58 SPOT										0.00	0	2,805,000,000
Total For SBS58										0.00	0	2,805,000,000
SBS59 On 09/10/2020 Spot Bond				100.00943		100.04193				0.00	0	0
Total SBS59 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS59										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.38000	282.13886	3.38000	282.08661				0.00	0	15,000,000
Total SBSI11 SPOT										0.00	0	15,000,000
Total For SBSI11										0.00	0	15,000,000
SBSI14 On 07/12/2033 Spot Bond			4.08000	198.78251	4.08000	198.74194				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				100.49362		100.45901				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				100.48607		100.45200				0.00	0	0
Total SBT102 SPOT										0.00	0	0
Total For SBT102										0.00	0	0
SF2A2U On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0
SF2BU On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.06471		100.03213				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond				100.06484		100.03226				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				100.03005		100.00009				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				82.63494		82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHI02										0.00	0	0
SHS11 On 25/11/2020 Spot Bond			10.00000	103.78000	10.00000	103.75200				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				91.45733		91.42141				0.00	0	0
Total SHS22 SPOT										0.00	0	0
Total For SHS22										0.00	0	0
SHS23 On 29/06/2018 Spot Bond				97.78321		97.74468				0.00	0	0
Total SHS23 SPOT										0.00	0	0
Total For SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond				90.46717		90.43340				0.00	0	0
Total SHS24 SPOT										0.00	0	0
Total For SHS24										0.00	0	0
SHS25 On 29/06/2020 Spot Bond			13.94500	92.03356	13.99000	91.91327				0.00	0	0
Total SHS25 SPOT										0.00	0	0
Total For SHS25										0.00	0	0
SHS26 On 29/06/2020 Spot Bond				100.35550		100.33085				0.00	0	0
Total SHS26 SPOT										0.00	0	0
Total For SHS26										0.00	0	0
SHS28 On 15/04/2018 Spot Bond				98.57193		98.53433				0.00	0	0
Total SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0
SHS29 On 03/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SHS29U SPOT										0.00	0	0
Total For SHS29U										0.00	0	0
SHS30 On 05/04/2020 Spot Bond				90.34642		90.31200				0.00	0	26,600,000,000
Total SHS30 SPOT										0.00	0	26,600,000,000
Total For SHS30										0.00	0	26,600,000,000
SHS31 On 05/10/2022 Spot Bond				83.14097		83.11362				0.00	0	0
Total SHS31 SPOT										0.00	0	0
Total For SHS31										0.00	0	0
SHS32 On 10/07/2020 Spot Bond				90.23459		90.20301				0.00	0	0
Total SHS32 SPOT										0.00	0	0
Total For SHS32										0.00	0	0
SHS33 On 10/10/2022 Spot Bond				90.15109		90.12623				0.00	0	0
Total SHS33 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHS33										0.00	0	0
SHS34 On 03/11/2022 Spot Bond				82.62722		82.59946				0.00	0	0
Total SHS34 SPOT										0.00	0	0
Total For SHS34										0.00	0	0
SLI3 On 15/08/2018 Spot Bond			8.18500	103.82501	8.22500	103.77948				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SLI4 On 15/08/2021 Spot Bond				101.78178		101.75654				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				101.40453		101.38043				0.00	0	0
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond				101.44375		101.41895				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				100.89018		100.86682				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				100.91548		100.89144				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				101.46759		101.44239				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				101.48312		101.45764				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond				100.96585		100.94045				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				100.97100		100.94546				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				101.59522		101.56778				0.00	0	0
Total SLRC1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SLRC1									0.00	0	0
SLRC2 On 15/08/2021 Spot Bond				101.62795		101.59993			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				101.00923		100.98265			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				101.03154		101.00436			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				100.00000		99.97546			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			10.39500	108.39290	10.43500	108.19851		32,224,500,000,000.00	3,100,000,000	1,550,000,000	
Total SNT03 SPOT								32,224,500,000,000.00	3,100,000,000	1,550,000,000	
Total For SNT03								32,224,500,000,000.00	3,100,000,000	1,550,000,000	
SNT04 On 27/06/2022 Spot Bond				100.88499		100.86003		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				102.00985		101.98592		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				101.23045		101.20693		0.00	0	1,290,000,000	
Total SPDA11 SPOT								0.00	0	1,290,000,000	
Total For SPDA11								0.00	0	1,290,000,000	
SPDA12 On 21/08/2022 Spot Bond				101.25435		101.23037		0.00	0	0	
Total SPDA12 SPOT								0.00	0	0	
Total For SPDA12								0.00	0	0	
SPDA6 On 21/08/2019 Spot Bond				101.22345		101.20008		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				101.43516		101.41175		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				101.25211		101.22738		0.00	0	0	
Total SPDA8 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SPDA8									0.00	0	0
SPDA9 On 21/08/2019 Spot Bond				101.24887		101.22500			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				100.83552		100.80982			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				101.86808		101.84251			0.00	0	0
Total SPG003 SPOT									0.00	0	0
Total For SPG003									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				99.99372		99.97237			0.00	200,000,000	135,000,000
Total SSA05 SPOT									0.00	200,000,000	135,000,000
Total For SSA05									0.00	200,000,000	135,000,000
SSA06 On 16/04/2020 Spot Bond			9.19500	99.65802	9.24000	99.54465		11,707,349,850,000.00		1,273,230,000	573,230,000
Total SSA06 SPOT								11,707,349,850,000.00		1,273,230,000	573,230,000
Total For SSA06								11,707,349,850,000.00		1,273,230,000	573,230,000
SSN00: On 31/03/2021 Spot Bond			9.06500	95.57791	9.11000	95.43631		0.00	0	0	0
Total SSN004 SPOT								0.00	0	0	0
Total For SSN004								0.00	0	0	0
SSN00: On 31/03/2021 Spot Bond			9.06500	95.57791	9.11000	95.43631		0.00	0	0	0
Total SSN005 SPOT								0.00	0	0	0
Total For SSN005								0.00	0	0	0
SSN01: On 31/01/2025 Spot Bond			3.81500	120.15381	3.81500	120.13028		0.00	0	0	0
Total SSN011 SPOT								0.00	0	0	0
Total For SSN011								0.00	0	0	0
SSN01: On 21/12/2026 Spot Bond			10.04000	103.29418	10.09500	102.94162		0.00	0	0	0
Total SSN017 SPOT								0.00	0	0	0
Total For SSN017								0.00	0	0	0
SSN02: On 28/02/2031 Spot Bond			11.02000	75.01384	11.09000	74.61037		0.00	0	0	0
Total SSN021 SPOT								0.00	0	0	0
Total For SSN021								0.00	0	0	0
SSN02: On 21/01/2019 Spot Bond				99.77128		99.74811		0.00	0	0	0
Total SSN024 SPOT								0.00	0	0	0
Total For SSN024								0.00	0	0	0
SSN02: On 16/01/2019 Spot Bond				99.91332		99.89151		0.00	0	0	0
Total SSN026 SPOT								0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.40973		100.38493				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				101.03085		101.00254				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				100.61298		100.58815				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				100.98624		100.96135				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				101.39845		101.37356				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				101.12100		101.09465				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	104.40381	9.55000	104.37734				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				99.93161		99.90865				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			9.24500	104.83217	9.28500	104.62816				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.18000	100.36003	4.18000	100.33941				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				101.59187		101.56708				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04: On 14/02/2018 Spot Bond				101.29522		101.27334				0.00	0	0
Total SSN045 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN045										0.00	0	0
SSN045 On 30/04/2027 Spot Bond				101.90573		101.87874				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN046 On 05/04/2027 Spot Bond				100.03807		100.01373				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN047 On 21/06/2018 Spot Bond				104.61390		104.59140				0.00	0	0
Total SSN048 SPOT										0.00	0	0
Total For SSN048										0.00	0	0
SSN048 On 30/09/2027 Spot Bond				100.58377		100.52605				0.00	0	0
Total SSN049 SPOT										0.00	0	0
Total For SSN049										0.00	0	0
SSN049 On 08/12/2023 Spot Bond			3.38000	282.13886	3.38000	282.08661				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN050 On 26/09/2018 Spot Bond				102.33665		102.31501				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN051 On 26/10/2020 Spot Bond				101.76526		101.74287				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN052 On 26/10/2020 Spot Bond			7.54700	103.84022	7.59200	103.70634				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN053 On 26/10/2022 Spot Bond				101.89305		101.86899				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN054 On 03/11/2022 Spot Bond				101.69493		101.67047				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN055 On 13/12/2027 Spot Bond				101.71044		101.69026				0.00	0	0
Total SSN056 SPOT										0.00	0	0
Total For SSN056										0.00	0	0
SSN056 On 19/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN057										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.49000	99.90776	9.54500	99.59161				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A1C On 21/08/2019 Spot Bond				101.21639		101.19316				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				101.71201		101.68854				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/08/2019 Spot Bond			8.86000	103.76653	8.91000	103.66833				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				101.59611		101.57389				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				101.26888		101.24381				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			8.76000	107.88285	8.81000	107.74043				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				101.16823		101.14514				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				101.32116		101.29790				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				101.26608		101.24107				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			8.86000	107.32780	8.91000	107.18577				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				101.24464		101.22085				0.00	0	0
Total T13A18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T13A18										0.00	0	0
T13A18 On 21/08/2020 Spot Bond				101.01495		100.99023				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			8.81000	105.91950	8.86000	105.77872				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				101.23752		101.21387				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond				101.26558		101.24138				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			9.15000	101.29348	9.15000	101.26844				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T15OM On 21/11/2018 Spot Bond				100.79763		100.77612				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				101.11339		101.09174				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				100.30465		100.28173				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				100.35630		100.27334				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				100.09730		100.01247				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				101.76788		101.74579				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				101.71205		101.68909				0.00	0	0
Total TFS141 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond				101.77259		101.74879				0.00	0	5,030,000,000
Total TFS142 SPOT										0.00	0	5,030,000,000
Total For TFS142										0.00	0	5,030,000,000
TFS144 On 20/03/2020 Spot Bond				100.53659		100.51379				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond				100.55257		100.52907				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS14€ On 25/04/2018 Spot Bond				101.57702		101.55459				0.00	0	0
Total TFS146 SPOT										0.00	0	0
Total For TFS146										0.00	0	0
TFS147 On 12/10/2020 Spot Bond				99.99998		99.97906				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				99.99998		99.97847				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				101.65462		101.63195				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				101.21817		101.19649				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				100.98120		100.95876				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond				102.02503		102.00209				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	104.21970	8.73000	104.19550				0.00	0	0
Total TH11A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11A3										0.00	0	0
TH11A€ On 18/07/2018 Spot Bond				102.21960		102.19794				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A€ On 18/07/2018 Spot Bond			8.55000	103.79039	8.59000	103.74692				0.00	0	800,000,000
Total TH11A6 SPOT										0.00	0	800,000,000
Total For TH11A6										0.00	0	800,000,000
TH11A€ On 18/07/2018 Spot Bond				102.10523		102.08297				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2018 Spot Bond				102.25485		102.23132				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B€ On 18/07/2018 Spot Bond				102.10505		102.08117				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B€ On 18/07/2018 Spot Bond				102.09564		102.07186				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C€ On 18/07/2018 Spot Bond				102.33804		102.31139				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C€ On 18/07/2018 Spot Bond				102.32863		102.30209				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C€ On 18/07/2018 Spot Bond				102.24626		102.22070				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D€ On 18/07/2018 Spot Bond				103.07213		103.03672				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D€ On 18/07/2018 Spot Bond				103.08154		103.04602				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D€ On 18/07/2018 Spot Bond				103.03449		102.99953				0.00	0	0
Total TH11D3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11D3										0.00	0	0
TH12A On 21/08/2019 Spot Bond				101.20227		101.17931				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A On 21/08/2019 Spot Bond				101.23757		101.21392				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A On 21/08/2019 Spot Bond			8.81000	104.10057	8.86000	104.00225				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A On 21/08/2019 Spot Bond				101.21639		101.19316				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				101.26581		101.24161				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			8.72000	103.06135	8.77000	102.96384				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				101.20933		101.18623				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				101.26581		101.24161				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			8.83000	102.47217	8.88000	102.37484				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				101.32931		101.30388				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				101.32931		101.30388				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				101.32931		101.30388				0.00	0	0
Total TH12B3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TH12B3									0.00	0	0
TH12B On 21/08/2019 Spot Bond				101.32931		101.30388			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				102.62416		102.59846			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				102.62416		102.59846			0.00	0	0
Total TH12C2 SPOT									0.00	0	0
Total For TH12C2									0.00	0	0
TH12C On 21/08/2019 Spot Bond				101.44214		101.41450			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				101.44073		101.41312			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				101.89954		101.86297			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				101.88528		101.84869			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				101.98515		101.94872			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				101.89111		101.85471			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				101.18392		101.16131			0.00	0	11,749,980
Total TH13A1 SPOT									0.00	0	11,749,980
Total For TH13A1									0.00	0	11,749,980
TH13A On 21/08/2018 Spot Bond				101.21499		101.19178			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				101.61294		101.58906			0.00	0	0
Total TH13A3 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13A3										0.00	0	0
TH13A3 On 21/08/2020 Spot Bond			8.96000	104.45075	9.01000	104.31110				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A4 On 21/08/2018 Spot Bond				101.18533		101.16270				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A5 On 21/08/2018 Spot Bond				101.45071		101.42851				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A6 On 21/08/2020 Spot Bond				100.74347		100.71865				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond			8.85000	105.53262	8.90000	105.39214				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A8 On 21/08/2018 Spot Bond				101.34165		101.31948				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13A9 On 21/08/2020 Spot Bond				101.32921		101.30377				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				101.33062		101.30516				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				101.34287		101.31633				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				101.31495		101.28898				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond				101.32498		101.29963				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond				101.42790		101.40054				0.00	0	0
Total TH13C1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13C1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				101.43917		101.41160				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				101.41259		101.38468				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				101.44045		101.41200				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				101.50539		101.47652				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				101.89218		101.85575				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				101.89218		101.85575				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				101.89852		101.86096				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				101.87777		101.84064				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				101.92027		101.88328				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				101.50007		101.47664				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				101.28532		101.26073				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			9.03500	104.82544	9.08000	104.65292				0.00	0	0
Total TH14A4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH14A4										0.00	0	0
TH14A4 On 21/02/2018 Spot Bond				101.12453		101.10308				0.00	0	0
Total TH14A5 SPOT										0.00	0	0
Total For TH14A5										0.00	0	0
TH14A5 On 21/11/2019 Spot Bond				101.74953		101.72660				0.00	0	1,002,000,000
Total TH14A6 SPOT										0.00	0	1,002,000,000
Total For TH14A6										0.00	0	1,002,000,000
TH14A6 On 21/11/2021 Spot Bond				101.27404		101.24967				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond			8.98500	102.48993	9.03000	102.31998				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A8 On 21/05/2018 Spot Bond				101.14157		101.11979				0.00	0	0
Total TH14A9 SPOT										0.00	0	0
Total For TH14A9										0.00	0	0
TH14A9 On 21/11/2021 Spot Bond				101.37130		101.34503				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond				101.32902		101.30358				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond				101.31211		101.28700				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond				101.44173		101.41409				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond				101.41356		101.38647				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond				101.39666		101.36990				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14C3 On 21/11/2021 Spot Bond				101.86353		101.82763				0.00	0	0
Total TH14D1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH14D1										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				101.83405		101.79872				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				101.79332		101.75880				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				100.86122		100.83793				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				100.88095		100.85711				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	101.05129	9.82000	101.02194				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15B: On 21/11/2022 Spot Bond				100.90252		100.87808				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				100.94859		100.92286				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				101.23351		101.19985				0.00	0	100,000,000
Total TH15D1 SPOT										0.00	0	100,000,000
Total For TH15D1										0.00	0	100,000,000
TH9A1: On 18/07/2019 Spot Bond				102.61184		102.58962				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				102.18977		102.16488				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				104.15886		104.13341				0.00	0	100,000,000
Total THE9C4 SPOT										0.00	0	100,000,000
Total For THE9C4										0.00	0	100,000,000
THE9D: On 18/07/2019 Spot Bond				103.15442		103.11803				0.00	0	0
Total THE9D4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For THE9D4										0.00	0	0
TL20 On 22/02/2020 Spot Bond			8.56000	100.49999	8.61000	100.38734				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	32.84083	100.00000	32.77852				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	103.78000	10.00000	103.75200				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				100.92473		100.90138				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				100.92809		100.90403				0.00	0	0
Total TL23 SPOT										0.00	0	0
Total For TL23										0.00	0	0
TL24 On 05/09/2022 Spot Bond			9.03500	103.21955	9.07500	103.04530				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			9.56500	103.43821	9.60500	103.21823				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				101.22467		101.19976				0.00	0	0
Total TL26 SPOT										0.00	0	0
Total For TL26										0.00	0	0
TLC02 On 22/03/2018 Spot Bond				100.48287		100.46060				0.00	0	0
Total TLC02 SPOT										0.00	0	0
Total For TLC02										0.00	0	0
TLC03 On 22/03/2018 Spot Bond				102.35445		102.33343				0.00	0	0
Total TLC03 SPOT										0.00	0	0
Total For TLC03										0.00	0	0
TN20 On 17/09/2020 Spot Bond			8.80500	107.33301	8.85000	107.19941			093,704,270,000,000.00	124,214,000,000	62,119,200,000	
Total TN20 SPOT									13,704,270,000,000.00	124,214,000,000	62,119,200,000	
Total For TN20									13,704,270,000,000.00	124,214,000,000	62,119,200,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	23.85814	100.00000	23.80476			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	16.92541	100.00000	16.88754			0.00	0	0
Total TN21U SPOT									0.00	0	0
Total For TN21U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.40500	108.11060	9.44500	107.90029		280,554,912,000,000.00	29,830,400,000	16,256,900,000	
Total TN23 SPOT								10,554,912,000,000.00	29,830,400,000	16,256,900,000	
Total For TN23								10,554,912,000,000.00	29,830,400,000	16,256,900,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	13.34776	100.00000	13.31789			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			10.34000	99.40002	10.39500	99.09649		229,548,000,000,000.00	22,200,000,000	26,580,000,000	
Total TN25 SPOT								19,548,000,000,000.00	22,200,000,000	26,580,000,000	
Total For TN25								19,548,000,000,000.00	22,200,000,000	26,580,000,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	13.29541	100.00000	13.26614			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			10.44000	92.09552	10.49500	91.75825		104,400,000,000,000.00	10,000,000,000	7,000,000,000	
Total TN27 SPOT								14,400,000,000,000.00	10,000,000,000	7,000,000,000	
Total For TN27								14,400,000,000,000.00	10,000,000,000	7,000,000,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	10.18884	100.00000	10.16604			0.00	0	0
Total TN27/R186 SPOT									0.00	0	0
Total For TN27/R186									0.00	0	0
TN30 On 09/10/2030 Spot Bond			11.16500	98.24109	11.24000	97.72635		55,825,000,000,000.00	5,000,000,000	13,080,000,000	
Total TN30 SPOT								15,825,000,000,000.00	5,000,000,000	13,080,000,000	
Total For TN30								15,825,000,000,000.00	5,000,000,000	13,080,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	122.46002	8.00000	122.43363			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			11.73000	95.03827	11.83500	94.24065		82,110,000,000,000.00	7,000,000,000	8,700,000,000	
Total TN40 SPOT								32,110,000,000,000.00	7,000,000,000	8,700,000,000	
Total For TN40								32,110,000,000,000.00	7,000,000,000	8,700,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	102.77052	10.75000	102.74095			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TN40/R214 SPOT										0.00	0	0
Total For TN40/R214										0.00	0	0
TNF18 On 22/08/2018 Spot Bond				101.25688		101.23423				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				101.60469		101.57708				0.00	0	0
Total TORQ10 SPOT										0.00	0	0
Total For TORQ10										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				102.79030		102.76570				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				101.84016		101.80841				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				101.38404		101.36029				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				101.41558		101.39128				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				101.46288		101.43775				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	103.78000	10.00000	103.75200				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 05/04/2018 Spot Bond				100.25477		100.23286				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				100.21795		100.19711				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				101.44808		101.42611				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			8.99500	102.37980	9.04000	102.24190				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TRA2A On 14/12/2018 Spot Bond				100.69251		100.66915				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				100.72450		100.70002				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			9.11000	102.16419	9.16000	102.01228				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A On 14/12/2018 Spot Bond				100.69330		100.66991				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				100.72450		100.70002				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			8.91000	102.72546	8.96000	102.57310				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2020 Spot Bond				100.75003		100.72376				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				100.79480		100.76788				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				100.87668		100.84691				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				100.90784		100.87698				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				101.10981		101.07192				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				101.10981		101.07192				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A On 14/11/2018 Spot Bond				101.40158		101.38004				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				101.53388		101.51027				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				101.57284		101.54862				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0
TRA3B On 14/11/2022 Spot Bond				101.82685		101.79864				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				100.72612		100.70208				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond				101.19557		101.17168				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2019 Spot Bond				100.73638		100.71149				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				102.69238		102.66711				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2019 Spot Bond				103.01924		102.98564				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP221 On 26/04/2018 Spot Bond				97.76081		97.73927				0.00	0	0
Total TSP221 SPOT										0.00	0	0
Total For TSP221										0.00	0	0
TSP222 On 10/05/2018 Spot Bond				97.45580		97.43424				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				97.16163		97.14012				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				96.88736		96.86604				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				96.58775		96.56655				0.00	0	0
Total TSP227 SPOT										0.00	0	0
Total For TSP227										0.00	0	0
TTO01 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				102.20163		102.17353				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC25 On 10/01/2018 Spot Bond					0.00000	0.00000				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 TWC250 SPOT										0.00	0	0
Total For TWC250										0.00	0	0
TWC25 On 15/01/2018 Spot Bond				101.86912		101.84858				0.00	0	0
Total TWC251 SPOT										0.00	0	0
Total For TWC251										0.00	0	0
TWC25 On 18/01/2018 Spot Bond				101.80701		101.78648				0.00	0	0
Total TWC252 SPOT										0.00	0	0
Total For TWC252										0.00	0	0
TWC25 On 22/01/2018 Spot Bond				101.66327		101.64274				0.00	0	0
Total TWC253 SPOT										0.00	0	0
Total For TWC253										0.00	0	0
TWC25 On 29/01/2018 Spot Bond				101.66327		101.64274				0.00	0	0
Total TWC254 SPOT										0.00	0	0
Total For TWC254										0.00	0	0
TWC25 On 12/02/2018 Spot Bond				101.29970		101.27907				0.00	0	0
Total TWC255 SPOT										0.00	0	0
Total For TWC255										0.00	0	0
TWC25 On 16/02/2018 Spot Bond				101.21718		101.19655				0.00	0	0
Total TWC256 SPOT										0.00	0	0
Total For TWC256										0.00	0	0
TWC25 On 28/02/2018 Spot Bond				100.89240		100.87164				0.00	0	0
Total TWC258 SPOT										0.00	0	0
Total For TWC258										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.99500	108.44814	9.04000	108.29761				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			10.51000	108.18457	10.56500	107.84951				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA1L 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
VCJA2L 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
VCJA3L On 20/01/2026 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 VCJA3U SPOT										0.00	0	0
Total For VCJA3U										0.00	0	0
VCJB1L 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
VCJB2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
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
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
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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC21 On 06/03/2018 Spot Bond				102.72658		102.70527				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKC21 SPOT										0.00	0	0
Total For VKC21										0.00	0	0
VKC22 On 29/03/2018 Spot Bond				100.29657		100.27533				0.00	0	0
Total VKC22 SPOT										0.00	0	0
Total For VKC22										0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VKE01U SPOT										0.00	0	0
Total For VKE01U										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.44386		100.42147				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				101.72360		101.70170				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				100.85109		100.82714				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				100.63417		100.61054				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				100.09530		100.01349				0.00	0	23,000,000
Total VKE09 SPOT										0.00	0	23,000,000
Total For VKE09										0.00	0	23,000,000
VKE10 On 08/07/2022 Spot Bond				100.09700		100.01480				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VR711L On 29/01/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR711U SPOT										0.00	0	0
Total For VR711U										0.00	0	0
VRI712 On 11/12/2018 Spot Bond				100.69963		100.67813				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VRI712 SPOT										0.00	0	0
Total For VRI712										0.00	0	0
WHL01 On 10/10/2020 Spot Bond				100.12839		100.10682				0.00	0	0
Total WHL01 SPOT										0.00	0	0
Total For WHL01										0.00	0	0
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL01U SPOT										0.00	0	0
Total For WHL01U										0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL02U SPOT										0.00	0	0
Total For WHL02U										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WS05 On 01/08/2018 Spot Bond			2.91000	256.20840	2.91000	256.16441				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP3 On 28/05/2019 Spot Bond			7.61000	102.88667	7.65000	102.81332				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			7.85000	103.55163	7.90000	103.42133				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			8.24500	103.28775	8.29000	103.13258				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	15.84547	100.00000	15.81001				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			6.99500	88.89126	7.03500	88.81548				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										1.66e+0179,482,977,176,200	549,177,240,071	0
Total for SPOT :										1.66e+017	482,977,176,200	549,177,240,071

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									1.66e+017	482,977,176,864	549,178,239,403
Total Options									0.00	0	97,761
Grand Total:									1.66e+017	482,977,176,864	549,178,337,164