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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/04/2018

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 03/05/2018 Bond Future			10.21211	80.27892	10.19279	80.40417			0.00	0	9,466
ES33 On 02/08/2018 Bond Future			10.29299	81.76200	10.27305	81.88941			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 03/05/2018 Bond Future	11.22	Call			6,276.15000	6,27615	6,150,900		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			6,161.08000	6.16108	6,035,830		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.20	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.21	Call			6,218.65000	6.21865	6,093,400		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 02/08/2018 Bond Future	11.15	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Call			5,388.33000	5.38833	5,260,920		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Call			5,272.89000	5.27289	5,145,480		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.15	Call			5,330.64000	5.33064	5,203,230		0.00	0	0
Total ES33 Option									0.00	0	0
Total For ES33									0.00	0	9,466

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES42	On	03/05/2018	Bond Future			10.38718	83.73120	10.37295	83.83873			0.00	0	7,957
ES42	On	02/08/2018	Bond Future			10.46566	85.27805	10.45099	85.38744			0.00	0	0
Total ES42 Future												0.00	0	7,957
Total For ES42												0.00	0	7,957
I2025	On	03/05/2018	Bond Future			135.31481	135.31481	135.74014	135.74014			0.00	0	1,033
I2025	On	02/08/2018	Bond Future			136.44193	136.44193	136.87469	136.87469			0.00	0	0
Total I2025 Future												0.00	0	1,033
I2025	On	03/05/2018	Bond Future	133.21	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Call			2,520.14000	2.52014	2,094,810		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Call			2,540.14000	2.54014	2,114,810		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Call			2,530.14000	2.53014	2,104,810		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.66	Call			214.69000	0.21469	0,000		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.66	Put			0.00000	0.00000	218,070		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.67	Call			204.69000	0.20469	0,000		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.67	Put			0.00000	0.00000	228,070		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.65	Call			224.69000	0.22469	0,000		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.65	Put			0.00000	0.00000	208,070		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	1,033
I2029	On	03/05/2018	Bond Future			103.21399	103.21399	103.21188	103.21188			0.00	0	1,370
I2029	On	02/08/2018	Bond Future			105.12661	105.12661	105.12411	105.12411			0.00	0	0
Total I2029 Future												0.00	0	1,370
Total For I2029												0.00	0	1,370
I2033	On	03/05/2018	Bond Future			108.46225	108.46225	108.59894	108.59894			0.00	0	6,055
I2033	On	02/08/2018	Bond Future			110.47215	110.47215	110.61099	110.61099			7,622,578.35	69	1,515
Total I2033 Future												7,622,578.35	69	7,570
I2033	On	03/05/2018	Bond Future	107.69	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Call			898.94000	0.89894	762,250		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Call			888.94000	0.88894	752,250		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Call			908.94000	0.90894	772,250		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.92	Call			690.99000	0.69099	552,150		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.92	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.93	Call			680.99000	0.68099	542,150		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.93	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Call			670.99000	0.67099	532,150		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033	On	02/08/2018	Bond Future	109.94	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												7,622,578.35	69	7,570
I2038	On	03/05/2018	Bond Future			133.63446	133.63446	134.05418	134.05418			0.00	0	8,991
I2038	On	02/08/2018	Bond Future			134.55775	134.55775	134.98501	134.98501			0.00	0	0
Total I2038 Future												0.00	0	8,991
I2038	On	03/05/2018	Bond Future	132.29	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Call			1,784.18000	1.78418	1,364,460		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Call			1,774.18000	1.77418	1,354,460		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Call			1,764.18000	1.76418	1,344,460		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Call			445.01000	0.44501	17,750		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Call			435.01000	0.43501	7,750		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Call			455.01000	0.45501	27,750		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	8,991
I2046	On	03/05/2018	Bond Future			126.07851	126.07851	125.82420	125.82420			0.00	0	10,874
I2046	On	02/08/2018	Bond Future			128.41483	128.41483	128.15546	128.15546			0.00	0	0
Total I2046 Future												0.00	0	10,874
I2046	On	03/05/2018	Bond Future	127.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Put			2,115.80000	2.11580	1,861,490		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			2,125.80000	2.12580	1,871,490		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			2,105.80000	2.10580	1,851,490		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.78	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.78	Put			624.54000	0.62454	365,170		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Put			634.54000	0.63454	375,170		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.77	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.77	Put			614.54000	0.61454	355,170		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	10,874
I2050	On	03/05/2018	Bond Future			133.95781	133.95781	133.95429	133.95429			0.00	0	9,788
I2050	On	02/08/2018	Bond Future			134.70729	134.70729	134.70316	134.70316			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2050 Future												0.00	0	9,788
I2050	On	03/05/2018	Bond Future	135.62	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Put			1,665.71000	1.66571	1,662,190		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			1,675.71000	1.67571	1,672,190		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Put			1,655.71000	1.65571	1,652,190		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			2,826.84000	2.82684	2,822,710		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			2,836.84000	2.83684	2,832,710		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			2,816.84000	2.81684	2,812,710		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	9,788
R186	On	03/05/2018	Bond Future			8.10354	118.62437	8.08361	118.75790		6.18	126,572,202.79	1,067	190,984
R186	On	02/08/2018	Bond Future			8.13067	115.51569	8.10989	115.65153		6.86	0.00	0	291
R186	On	01/11/2018	Bond Future			8.15468	117.67443	8.13299	117.81271		6.91	0.00	0	0
Total R186 Future												126,572,202.79	1,067	191,275
R186	On	03/05/2018	Bond Future	8.25	Put			351.89000	0.35189	376,750	6.49	0.00	0	3,500
R186	On	03/05/2018	Bond Future	7.85	Put			1,781.43000	1.78143	1,879,840	6.02	0.00	0	0
R186	On	03/05/2018	Bond Future	7.85	Call			200.94000	0.20094	165,820	6.02	0.00	0	500
R186	On	03/05/2018	Bond Future	8.35	Call			1,974.66000	1.97466	1,855,240	6.61	0.00	0	0
R186	On	03/05/2018	Bond Future	8.35	Put			206.55000	0.20655	220,660	6.61	0.00	0	500
R186	On	03/05/2018	Bond Future	8.45	Call			2,538.21000	2.53821	2,411,960	6.74	0.00	0	0
R186	On	03/05/2018	Bond Future	8.70	Call			4,059.66000	4.05966	3,926,970	7.05	0.00	0	0
R186	On	03/05/2018	Bond Future	8.70	Put			22.50000	0.02250	23,340	7.05	0.00	0	0
R186	On	03/05/2018	Bond Future	8.50	Call			2,833.03000	2.83303	2,704,530	6.80	0.00	0	0
R186	On	03/05/2018	Bond Future	8.50	Put			85.05000	0.08505	90,080	6.80	0.00	0	3,500
R186	On	03/05/2018	Bond Future	8.25	Call			1,460.49000	1.46049	1,351,820	6.49	0.00	0	0
R186	On	03/05/2018	Bond Future	8.85	Put			7.56000	0.00756	7,670	7.23	0.00	0	4,745
R186	On	03/05/2018	Bond Future	8.40	Put			155.42000	0.15542	165,680	6.68	0.00	0	3,500
R186	On	03/05/2018	Bond Future	8.40	Call			2,251.40000	2.25140	2,128,130	6.68	0.00	0	0
R186	On	03/05/2018	Bond Future	8.00	Put			1,066.97000	1.06697	1,136,010	6.18	0.00	0	0
R186	On	03/05/2018	Bond Future	8.00	Call			504.55000	0.50455	440,060	6.18	0.00	0	0
R186	On	03/05/2018	Bond Future	8.45	Put			115.61000	0.11561	122,890	6.74	0.00	0	0
R186	On	03/05/2018	Bond Future	8.69	Call			3,997.29000	3.99729	3,864,690	7.04	0.00	0	0
R186	On	03/05/2018	Bond Future	9.72	Call			10,315.98000	10.31598	10,182,450	7.42	0.00	0	0
R186	On	03/05/2018	Bond Future	9.72	Put			0.00000	0.00000	0,000	7.42	0.00	0	10,640
R186	On	03/05/2018	Bond Future	9.19	Put			0.34000	0.00034	0,320	7.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2018	Bond Future	9.19	Call			7,114.37000	7.11437	6,980,820	7.42	0.00	0	0
R186	On	03/05/2018	Bond Future	8.85	Call			4,998.81000	4.99881	4,865,390	7.23	0.00	0	0
R186	On	03/05/2018	Bond Future	9.30	Call			7,789.27000	7.78927	7,655,730	7.42	0.00	0	1,093
R186	On	03/05/2018	Bond Future	10.14	Call			12,764.07000	12.76407	12,630,540	7.42	0.00	0	0
R186	On	03/05/2018	Bond Future	10.14	Put			0.00000	0.00000	0,000	7.42	0.00	0	0
R186	On	03/05/2018	Bond Future	9.75	Call			10,493.42000	10.49342	10,359,890	7.42	0.00	0	0
R186	On	03/05/2018	Bond Future	9.75	Put			0.00000	0.00000	0,000	7.42	0.00	0	3,200
R186	On	03/05/2018	Bond Future	8.69	Put			24.12000	0.02412	25,050	7.04	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			4.44000	0.00444	4,450	7.32	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			5,499.78000	5.49978	5,366,250	7.33	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			4.11000	0.00411	4,110	7.33	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			5,374.64000	5.37464	5,241,130	7.31	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			4.79000	0.00479	4,810	7.31	0.00	0	0
R186	On	03/05/2018	Bond Future	9.30	Put			0.10000	0.00010	0,090	7.42	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			5,437.22000	5.43722	5,303,700	7.32	0.00	0	0
R186	On	02/08/2018	Bond Future	7.50	Put			4,461.74000	4.46174	4,570,250	6.42	0.00	0	0
R186	On	02/08/2018	Bond Future	7.50	Call			379.06000	0.37906	351,730	6.42	0.00	0	1,470
R186	On	02/08/2018	Bond Future	8.47	Call			3,269.96000	3.26996	3,168,730	7.35	0.00	0	0
R186	On	02/08/2018	Bond Future	8.47	Put			945.38000	0.94538	979,990	7.35	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Call			3,315.74000	3.31574	3,213,940	7.36	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Put			927.50000	0.92750	961,540	7.36	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Call			3,224.18000	3.22418	3,123,550	7.34	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Put			963.31000	0.96331	998,520	7.34	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Put			1,416.50000	1.41650	1,465,590	7.12	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Call			2,328.37000	2.32837	2,241,620	7.12	0.00	0	1,470
R186	On	01/11/2018	Bond Future	7.96	Put			3,013.26000	3.01326	3,085,940	6.82	0.00	0	0
R186	On	01/11/2018	Bond Future	7.96	Call			1,902.52000	1.90252	1,836,920	6.82	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.46	Put			1,627.48000	1.62748	1,672,270	7.22	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Call			3,689.25000	3.68925	3,595,760	7.22	0.00	0	5,000
R186	On	01/11/2018	Bond Future	9.14	Put			643.55000	0.64355	663,130	7.78	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.53	Call			3,983.24000	3.98324	3,886,420	7.28	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Call			4,026.05000	4.02605	3,928,770	7.29	0.00	0	0
R186	On	01/11/2018	Bond Future	8.53	Put			1,486.46000	1.48646	1,527,920	7.28	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Put			1,467.31000	1.46731	1,508,310	7.29	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Call			3,940.93000	3.94093	3,844,580	7.27	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Put			1,506.16000	1.50616	1,548,090	7.27	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Call			6,839.00000	6.83900	6,720,300	7.78	0.00	0	0
Total R186 Option												0.00	0	49,118
Total For R186												126,572,202.79	1,067	240,393
R197	On	03/05/2018	Bond Future			309.36989	309.36989	309.36721	309.36721			0.00	0	2,388

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R197 Future												0.00	0	2,388
R197	On	03/05/2018	Bond Future	304.45	Call			4,917.21000	4.91721	4,919,890		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Call			4,907.21000	4.90721	4,909,890		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Call			4,927.21000	4.92721	4,929,890		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Put			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	2,388
R202	On	03/05/2018	Bond Future			248.97460	248.97460	250.34058	250.34058		3.91	0.00	0	23,110
Total R202 Future												0.00	0	23,110
R202	On	03/05/2018	Bond Future	247.47	Call			3,125.73000	3.12573	2,049,790	4.60	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			255.15000	0.25515	545,190	4.60	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Call			3,117.39000	3.11739	2,042,820	4.60	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			256.81000	0.25681	548,220	4.60	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Call			3,109.06000	3.10906	2,035,850	4.60	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			258.48000	0.25848	551,250	4.60	0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	23,110
R2023	On	03/05/2018	Bond Future			7.52120	102.34612	7.49578	102.44787		4.01	3,479,768.08	34	72,260
Total R2023 Future												0.00	0	72,260
R2023	On	03/05/2018	Bond Future	8.28	Call			3,084.11000	3.08411	2,982,500	4.62	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			1.89000	0.00189	2,030	4.62	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			3,122.49000	3.12249	3,020,870	4.63	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			1.72000	0.00172	1,850	4.63	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			3,045.71000	3.04571	2,944,120	4.62	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			2.06000	0.00206	2,220	4.62	0.00	0	0
R2023	On	03/05/2018	Bond Future	9.19	Call			6,515.87000	6.51587	6,414,120	4.71	0.00	0	0
R2023	On	03/05/2018	Bond Future	9.19	Put			0.00000	0.00000	0,000	4.71	0.00	0	2,500
Total R2023 Option												0.00	0	2,500
Total For R2023												3,479,768.08	34	74,760
R2030	On	03/05/2018	Bond Future			8.49560	98.48727	8.47582	98.62899		8.60	23,833,919.34	242	95,819
R2030	On	02/08/2018	Bond Future			8.53229	96.30103	8.51183	96.44525		9.28	0.00	0	127
Total R2030 Future												23,833,919.34	242	95,946
R2030	On	03/05/2018	Bond Future	9.51	Call			7,049.93000	7.04993	6,908,140	10.31	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Put			1.88000	0.00188	1,810	10.31	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Call			6,920.70000	6.92070	6,778,900	10.29	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Put			2.22000	0.00222	2,140	10.29	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Call			6,985.36000	6.98536	6,843,570	10.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	03/05/2018	Bond Future	9.50	Put			2.06000	0.00206	1,990	10.31	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Call			6,720.80000	6.72080	6,588,750	10.49	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Put			331.56000	0.33156	343,730	10.49	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Call			6,778.38000	6.77838	6,646,090	10.51	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.91	Put			975.40000	0.97540	1,009,720	9.71	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.91	Call			3,730.74000	3.73074	3,620,840	9.71	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.50	Call			6,951.52000	6.95152	6,818,510	10.55	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Put			324.85000	0.32485	336,780	10.51	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Call			6,663.29000	6.66329	6,531,500	10.48	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.50	Put			305.50000	0.30550	316,710	10.55	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.45	Put			338.39000	0.33839	350,820	10.48	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Put			1,987.26000	1.98726	2,050,250	9.17	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Call			1,974.35000	1.97435	1,893,120	9.17	0.00	0	7,850
Total R2030 Option												0.00	0	23,550
Total For R2030												23,833,919.34	242	119,496
R2032	On	03/05/2018	Bond Future			8.67532	97.44585	8.65554	97.60023		9.73	0.00	0	60,208
R2032	On	02/08/2018	Bond Future			8.71154	99.24606	8.69115	99.40312		10.07	0.00	0	2
Total R2032 Future												0.00	0	60,210
R2032	On	03/05/2018	Bond Future	9.71	Call			7,771.33000	7.77133	7,616,870	11.47	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			1.96000	0.00196	1,880	11.47	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			7,840.58000	7.84058	7,686,130	11.49	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			1.82000	0.00182	1,750	11.49	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Call			7,702.02000	7.70202	7,547,550	11.45	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			2.11000	0.00211	2,020	11.45	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Call			7,519.92000	7.51992	7,375,800	11.39	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Put			366.74000	0.36674	379,680	11.39	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Call			7,581.91000	7.58191	7,437,540	11.41	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Put			359.57000	0.35957	372,260	11.41	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Call			7,457.98000	7.45798	7,314,120	11.38	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Put			374.04000	0.37404	387,240	11.38	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	60,210
R2035	On	03/05/2018	Bond Future			8.84058	101.94003	8.82082	102.11199		13.54	0.00	0	78,610
R2035	On	02/08/2018	Bond Future			8.87784	103.82330	8.85751	103.99821		14.29	0.00	0	3
Total R2035 Future												0.00	0	78,613
R2035	On	03/05/2018	Bond Future	9.25	Call			3,912.11000	3.91211	3,748,330	13.66	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.25	Put			273.10000	0.27310	281,280	13.66	0.00	0	1,000
R2035	On	03/05/2018	Bond Future	9.91	Call			8,869.17000	8.86917	8,696,950	13.98	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Put			6.32000	0.00632	6,060	13.98	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Call			8,718.08000	8.71808	8,545,840	13.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	03/05/2018	Bond Future	9.89	Put			7.24000	0.00724	6,960	13.97	0.00	0	0
R2035	On	03/05/2018	Bond Future	8.75	Put			1,774.81000	1.77481	1,843,260	13.78	0.00	0	0
R2035	On	03/05/2018	Bond Future	8.75	Call			1,154.92000	1.15492	1,051,410	13.78	0.00	0	1,000
R2035	On	03/05/2018	Bond Future	9.90	Call			8,793.65000	8.79365	8,621,420	13.97	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Put			6.76000	0.00676	6,490	13.97	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Put			1,471.81000	1.47181	1,507,650	14.49	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Call			6,206.70000	6.20670	6,067,130	14.49	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Put			1,449.07000	1.44907	1,484,410	14.49	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Call			6,264.55000	6.26455	6,124,480	14.50	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Put			1,426.82000	1.42682	1,461,660	14.50	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Call			6,149.24000	6.14924	6,010,170	14.49	0.00	0	0
Total R2035 Option												0.00	0	2,000
Total For R2035												0.00	0	80,613
R2037	On	03/05/2018	Bond Future			8.93693	98.31598	8.92227	98.44433		11.23	0.00	0	46,822
R2037	On	02/08/2018	Bond Future			8.97897	95.87619	8.96389	96.00677		12.17	0.00	0	731
Total R2037 Future												0.00	0	47,553
R2037	On	03/05/2018	Bond Future	9.99	Put			3.51000	0.00351	3,220	13.41	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			8,557.74000	8.55774	8,429,080	13.37	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			3.99000	0.00399	3,680	13.37	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			8,633.41000	8.63341	8,504,760	13.39	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			3.74000	0.00374	3,440	13.39	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			8,708.99000	8.70899	8,580,350	13.41	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Call			8,525.21000	8.52521	8,403,920	13.74	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Put			449.68000	0.44968	458,970	13.74	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Call			8,592.76000	8.59276	8,471,280	13.76	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Put			441.53000	0.44153	450,630	13.76	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Call			8,457.82000	8.45782	8,336,720	13.72	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Put			458.09000	0.45809	467,570	13.72	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	47,553
R204	On	03/05/2018	Bond Future			6.74664	103.77057	6.72152	103.78574		11.51	0.00	0	21,647
Total R204 Future												0.00	0	21,647
R204	On	03/05/2018	Bond Future	7.09	Call			1,258.86000	1.25886	1,098,380	9.55	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			1,036.66000	1.03666	891,350	9.55	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			1,262.02000	1.26202	1,101,560	9.55	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			1,033.80000	1.03380	888,510	9.55	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			1,255.70000	1.25570	1,095,200	9.55	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			1,039.52000	1.03952	894,190	9.55	0.00	0	0
Total R204 Option												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R204									0.00	0	21,647
R2040 On 03/05/2018 Bond Future			8.99690	102.41633	8.98224	102.55543		11.85	921,746.97	9	45,891
R2040 On 02/08/2018 Bond Future			9.03887	99.80193	9.02380	99.94345		12.84	0.00	0	420
Total R2040 Future									921,746.97	9	46,311
R2040 On 03/05/2018 Bond Future	10.00	Call			8,977.30000	8.97730	8,837,790	13.92	0.00	0	1,500
R2040 On 03/05/2018 Bond Future	9.00	Put			1,140.89000	1.14089	1,182,090	11.67	0.00	0	0
R2040 On 03/05/2018 Bond Future	9.00	Call			1,309.36000	1.30936	1,211,460	11.67	0.00	0	1,239
R2040 On 03/05/2018 Bond Future	8.50	Put			4,812.84000	4.81284	4,939,410	10.77	0.00	0	0
R2040 On 03/05/2018 Bond Future	8.50	Call			61.21000	0.06121	48,680	10.77	0.00	0	1,011
R2040 On 03/05/2018 Bond Future	10.07	Put			3.68000	0.00368	3,380	14.08	0.00	0	0
R2040 On 03/05/2018 Bond Future	10.08	Call			9,624.95000	9.62495	9,485,550	14.10	0.00	0	0
R2040 On 03/05/2018 Bond Future	10.08	Put			3.46000	0.00346	3,160	14.10	0.00	0	0
R2040 On 03/05/2018 Bond Future	10.06	Call			9,463.65000	9.46365	9,324,230	14.06	0.00	0	0
R2040 On 03/05/2018 Bond Future	10.06	Put			3.93000	0.00393	3,610	14.06	0.00	0	0
R2040 On 03/05/2018 Bond Future	10.00	Put			5.73000	0.00573	5,320	13.92	0.00	0	0
R2040 On 03/05/2018 Bond Future	10.07	Call			9,544.34000	9.54434	9,404,940	14.08	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.04	Call			9,356.24000	9.35624	9,224,540	14.45	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.04	Put			484.44000	0.48444	494,260	14.45	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.05	Call			9,428.45000	9.42845	9,296,560	14.47	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.05	Put			475.72000	0.47572	485,350	14.47	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.03	Call			9,284.07000	9.28407	9,152,570	14.43	0.00	0	0
R2040 On 02/08/2018 Bond Future	10.03	Put			493.31000	0.49331	503,330	14.43	0.00	0	0
Total R2040 Option									0.00	0	3,750
Total For R2040									921,746.97	9	50,061
R2044 On 03/05/2018 Bond Future			9.04665	99.37790	9.03198	99.52007		12.55	59,626,740.00	600	28,181
R2044 On 02/08/2018 Bond Future			9.08773	96.83261	9.07267	96.97720		13.61	0.00	0	0
Total R2044 Future									59,626,740.00	600	28,181
R2044 On 03/05/2018 Bond Future	10.10	Put			4.35000	0.00435	4,000	14.74	0.00	0	0
R2044 On 03/05/2018 Bond Future	10.11	Call			9,595.27000	9.59527	9,452,770	14.76	0.00	0	0
R2044 On 03/05/2018 Bond Future	10.11	Put			4.09000	0.00409	3,760	14.76	0.00	0	0
R2044 On 03/05/2018 Bond Future	10.09	Call			9,432.61000	9.43261	9,290,080	14.71	0.00	0	0
R2044 On 03/05/2018 Bond Future	10.09	Put			4.63000	0.00463	4,270	14.71	0.00	0	0
R2044 On 03/05/2018 Bond Future	10.10	Call			9,513.99000	9.51399	9,371,470	14.74	0.00	0	0
R2044 On 02/08/2018 Bond Future	10.06	Call			9,316.93000	9.31693	9,183,240	15.37	0.00	0	0
R2044 On 02/08/2018 Bond Future	10.06	Put			548.24000	0.54824	559,140	15.37	0.00	0	0
R2044 On 02/08/2018 Bond Future	10.07	Call			9,389.25000	9.38925	9,255,340	15.39	0.00	0	0
R2044 On 02/08/2018 Bond Future	10.07	Put			538.66000	0.53866	549,340	15.39	0.00	0	0
R2044 On 02/08/2018 Bond Future	10.05	Call			9,244.55000	9.24455	9,111,070	15.34	0.00	0	0
R2044 On 02/08/2018 Bond Future	10.05	Put			557.88000	0.55788	568,990	15.34	0.00	0	0
Total R2044 Option									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
Total For R2044									59,626,740.00	600	28,181	
R2048 On 03/05/2018 Bond Future			9.00995	98.94144	8.99019	99.14061		13.09	0.00	0	90,928	
Total R2048 Future									0.00	0	90,928	
R2048 On 03/05/2018 Bond Future	10.06	Call			9,853.94000	9.85394	9,654,580	15.52	0.00	0	0	
R2048 On 03/05/2018 Bond Future	10.06	Put			4.99000	0.00499	4,800	15.52	0.00	0	0	
R2048 On 03/05/2018 Bond Future	10.07	Call			9,937.40000	9.93740	9,738,050	15.54	0.00	0	0	
R2048 On 03/05/2018 Bond Future	10.07	Put			4.69000	0.00469	4,510	15.54	0.00	0	0	
R2048 On 03/05/2018 Bond Future	10.05	Call			9,770.35000	9.77035	9,570,990	15.49	0.00	0	0	
R2048 On 03/05/2018 Bond Future	10.05	Put			5.30000	0.00530	5,110	15.49	0.00	0	0	
Total R2048 Option									0.00	0	0	
Total For R2048									0.00	0	90,928	
R207 On 03/05/2018 Bond Future			6.92325	102.76082	6.89638	102.80315			0.98	5,035,280.18	49	23,504
Total R207 Future										5,035,280.18	49	23,504
R207 On 03/05/2018 Bond Future	7.57	Call			1,054.15000	1.05415	1,011,830	1.25	0.00	0	0	
R207 On 03/05/2018 Bond Future	7.57	Put			0.06000	0.00006	0,070	1.25	0.00	0	0	
R207 On 03/05/2018 Bond Future	7.58	Call			1,069.68000	1.06968	1,027,360	1.25	0.00	0	0	
R207 On 03/05/2018 Bond Future	7.58	Put			0.05000	0.00005	0,060	1.25	0.00	0	0	
R207 On 03/05/2018 Bond Future	7.56	Call			1,038.61000	1.03861	996,300	1.24	0.00	0	0	
R207 On 03/05/2018 Bond Future	7.56	Put			0.06000	0.00006	0,080	1.24	0.00	0	0	
Total R207 Option									0.00	0	0	
Total For R207									5,035,280.18	49	23,504	
R208 On 03/05/2018 Bond Future			7.15879	99.63869	7.13795	99.69203			2.09	40,851,862.90	410	36,094
Total R208 Future										40,851,862.90	410	36,094
R208 On 03/05/2018 Bond Future	7.79	Put			1.02000	0.00102	1,100	2.53	0.00	0	0	
R208 On 03/05/2018 Bond Future	7.77	Call			1,603.56000	1.60356	1,550,310	2.52	0.00	0	0	
R208 On 03/05/2018 Bond Future	7.77	Put			1.26000	0.00126	1,350	2.52	0.00	0	0	
R208 On 03/05/2018 Bond Future	7.78	Call			1,628.52000	1.62852	1,575,270	2.53	0.00	0	0	
R208 On 03/05/2018 Bond Future	7.78	Put			1.13000	0.00113	1,220	2.53	0.00	0	0	
R208 On 03/05/2018 Bond Future	7.79	Call			1,653.49000	1.65349	1,600,230	2.53	0.00	0	0	
Total R208 Option									0.00	0	0	
Total For R208									40,851,862.90	410	36,094	
R209 On 03/05/2018 Bond Future			8.87005	77.34898	8.85029	77.49412			11.36	48,420,461.48	626	86,994
R209 On 02/08/2018 Bond Future			8.90549	78.77789	8.88520	78.92563			12.22	0.00	0	816
R209 On 01/11/2018 Bond Future			8.94048	77.10140	8.91964	77.25182			12.95	0.00	0	0
Total R209 Future										48,420,461.48	626	87,810
R209 On 03/05/2018 Bond Future	9.85	Call			6,869.25000	6.86925	6,724,020	13.65	0.00	0	0	
R209 On 03/05/2018 Bond Future	9.85	Put			3.22000	0.00322	3,130	13.65	0.00	0	0	
R209 On 03/05/2018 Bond Future	9.86	Call			6,933.00000	6.93300	6,787,770	13.65	0.00	0	0	
R209 On 03/05/2018 Bond Future	9.86	Put			2.96000	0.00296	2,870	13.65	0.00	0	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2018	Bond Future	9.84	Call			6,805.43000	6.80543	6,660,200	13.65	0.00	0	0
R209	On	03/05/2018	Bond Future	8.95	Call			1,332.80000	1.33280	1,224,400	11.70	0.00	0	0
R209	On	03/05/2018	Bond Future	9.47	Put			39.88000	0.03988	41,000	12.90	0.00	0	250
R209	On	03/05/2018	Bond Future	9.77	Call			6,356.70000	6.35670	6,211,470	13.58	0.00	0	0
R209	On	03/05/2018	Bond Future	9.77	Put			5.95000	0.00595	5,860	13.58	0.00	0	250
R209	On	03/05/2018	Bond Future	9.30	Put			106.80000	0.10680	111,660	12.51	0.00	0	0
R209	On	03/05/2018	Bond Future	9.30	Call			3,313.16000	3.31316	3,172,880	12.51	0.00	0	0
R209	On	03/05/2018	Bond Future	8.95	Put			604.46000	0.60446	641,200	11.70	0.00	0	0
R209	On	03/05/2018	Bond Future	10.22	Put			0.10000	0.00010	0,090	13.65	0.00	0	435
R209	On	03/05/2018	Bond Future	9.75	Put			6.79000	0.00679	6,710	13.54	0.00	0	0
R209	On	03/05/2018	Bond Future	9.75	Call			6,227.84000	6.22784	6,082,620	13.54	0.00	0	435
R209	On	03/05/2018	Bond Future	9.19	Put			192.80000	0.19280	203,110	12.26	0.00	0	0
R209	On	03/05/2018	Bond Future	9.19	Call			2,633.29000	2.63329	2,498,460	12.26	0.00	0	250
R209	On	03/05/2018	Bond Future	9.47	Call			4,407.15000	4.40715	4,263,130	12.90	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			3.50000	0.00350	3,410	13.65	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Call			7,817.98000	7.81798	7,672,790	13.65	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Put			0.86000	0.00086	0,810	13.65	0.00	0	11,067
R209	On	03/05/2018	Bond Future	10.73	Call			12,179.04000	12.17904	12,033,900	13.65	0.00	0	0
R209	On	03/05/2018	Bond Future	10.73	Put			0.00000	0.00000	0,000	13.65	0.00	0	435
R209	On	03/05/2018	Bond Future	10.22	Call			9,177.44000	9.17744	9,032,290	13.65	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Put			583.93000	0.58393	602,870	13.80	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Call			5,942.89000	5.94289	5,814,090	13.80	0.00	0	435
R209	On	02/08/2018	Bond Future	9.43	Call			4,707.64000	4.70764	4,588,070	13.38	0.00	0	0
R209	On	02/08/2018	Bond Future	9.43	Put			880.53000	0.88053	908,700	13.38	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.84	Call			12,539.73000	12.53973	12,393,020	14.05	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Put			102.92000	0.10292	106,540	14.05	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Put			1,287.22000	1.28722	1,327,240	12.98	0.00	0	500
R209	On	02/08/2018	Bond Future	8.83	Call			1,978.53000	1.97853	1,898,380	12.28	0.00	0	0
R209	On	02/08/2018	Bond Future	8.83	Put			2,382.58000	2.38258	2,450,170	12.28	0.00	0	500
R209	On	02/08/2018	Bond Future	10.39	Call			10,021.95000	10.02195	9,877,940	14.05	0.00	0	0
R209	On	02/08/2018	Bond Future	10.39	Put			105.74000	0.10574	109,470	14.05	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Call			10,078.50000	10.07850	9,934,380	14.05	0.00	0	0
R209	On	02/08/2018	Bond Future	8.46	Call			884.07000	0.88407	835,370	11.69	0.00	0	5,000
R209	On	02/08/2018	Bond Future	8.96	Put			1,942.95000	1.94295	2,000,210	12.51	0.00	0	0
R209	On	02/08/2018	Bond Future	8.96	Call			2,485.56000	2.48556	2,395,080	12.51	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.38	Call			9,965.40000	9.96540	9,821,480	14.05	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Put			108.64000	0.10864	112,460	14.05	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Call			3,603.29000	3.60329	3,495,570	12.98	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Put			28.82000	0.02882	29,850	14.05	0.00	0	435
R209	On	02/08/2018	Bond Future	10.21	Call			9,003.63000	9.00363	8,861,770	14.05	0.00	0	0
R209	On	02/08/2018	Bond Future	10.21	Put			169.81000	0.16981	175,690	14.05	0.00	0	435

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2018	Bond Future	8.49	Put			3,915.76000	3.91576	4,012,280	11.74	0.00	0	0
R209	On	02/08/2018	Bond Future	8.49	Call			953.59000	0.95359	902,370	11.74	0.00	0	500
R209	On	02/08/2018	Bond Future	8.46	Put			4,077.82000	4.07782	4,176,860	11.69	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			76,363.94000	76.36394	76,213,520	14.61	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	14.61	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			1,886.61000	1.88661	1,930,340	13.86	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			4,839.43000	4.83943	4,732,740	13.86	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Call			76,363.95000	76.36395	76,213,530	14.61	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	14.61	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			76,363.95000	76.36395	76,213,530	14.61	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	14.61	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Call			7,923.47000	7.92347	7,794,490	14.61	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			848.53000	0.84853	869,970	14.61	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			11,006.88000	11.00688	10,865,440	14.61	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			316.71000	0.31671	325,690	14.61	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Call			7,774.49000	7.77449	7,646,370	14.61	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			888.02000	0.88802	910,320	14.61	0.00	0	0
Total R209 Option												0.00	0	30,927
Total For R209												48,420,461.48	626	118,737
R210	On	03/05/2018	Bond Future			192.54172	192.54172	192.53854	192.53854			0.00	0	2,159
Total R210 Future												0.00	0	2,159
R210	On	03/05/2018	Bond Future	191.45	Call			1,088.54000	1.08854	1,091,720		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Call			1,078.54000	1.07854	1,081,720		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Put			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.44	Call			1,098.54000	1.09854	1,101,720		0.00	0	0
R210	On	03/05/2018	Bond Future	191.44	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	2,159
R212	On	03/05/2018	Bond Future			155.64357	155.64357	155.64210	155.64210			0.00	0	4,755
Total R212 Future												0.00	0	4,755
R212	On	03/05/2018	Bond Future	154.29	Call			1,352.10000	1.35210	1,353,570		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Call			1,342.10000	1.34210	1,343,570		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Call			1,362.10000	1.36210	1,363,570		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Put			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	4,755

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2018	Bond Future			8.56415	89.26835	8.54432	89.40836			31,422,459.20	352	45,155
R213	On	02/08/2018	Bond Future			8.59589	90.91749	8.57545	91.05993			0.00	0	1
Total R213 Future												31,422,459.20	352	45,156
R213	On	03/05/2018	Bond Future	9.57	Call			6,864.42000	6.86442	6,724,350	10.96	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			1.60000	0.00160	1,540	10.96	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			6,927.52000	6.92752	6,787,460	10.96	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			1.45000	0.00145	1,400	10.96	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			6,801.24000	6.80124	6,661,170	10.96	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			1.75000	0.00175	1,690	10.96	0.00	0	0
R213	On	02/08/2018	Bond Future	9.06	Call			4,166.78000	4.16678	4,054,010	10.62	0.00	0	0
R213	On	02/08/2018	Bond Future	9.06	Put			872.20000	0.87220	901,870	10.62	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Call			4,217.18000	4.21718	4,103,910	10.63	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Put			856.38000	0.85638	885,550	10.63	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Call			4,116.57000	4.11657	4,004,300	10.60	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Put			888.28000	0.88828	918,450	10.60	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												31,422,459.20	352	45,156
R214	On	03/05/2018	Bond Future			8.97985	77.30928	8.96512	77.42414			0.00	0	44,708
Total R214 Future												0.00	0	44,708
R214	On	03/05/2018	Bond Future	9.98	Call			7,316.76000	7.31676	7,201,620	14.77	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			3.84000	0.00384	3,560	14.77	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			7,382.82000	7.38282	7,267,700	14.77	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			3.54000	0.00354	3,280	14.77	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			7,250.61000	7.25061	7,135,460	14.77	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			4.16000	0.00416	3,870	14.77	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	44,708
Total for Bond												347,787,019.29	3,458	1,171,502
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186 Future									0.00	0	0
Total For R186									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R207 Future									0.00	0	0
Total For R186/R207									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R208 Future									0.00	0	0
Total For R186/R208									0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R197 Future									0.00	0	0
Total For R197									0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R202 Future									0.00	0	0
Total For R202									0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2023 Future									0.00	0	0
Total For R2023									0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2032 Future									0.00	0	0
Total For R2032									0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2035 Future									0.00	0	0
Total For R2035									0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2037 Future									0.00	0	0
Total For R2037									0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204 Future									0.00	0	0
Total For R204									0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204/R203 Future									0.00	0	0
Total For R204/R203									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 03/05/2018 GOVI			630.52400	630.52400	631.40900	631.40900			0.00	0	474
Total GOVI Future									0.00	0	474
GOVI On 03/05/2018 GOVI	590.28	Call			411,290.00000	41.12900	402,440,000		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			411,190.00000	41.11900	402,340,000		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			411,390.00000	41.13900	402,540,000		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									0.00	0	474
Total for GOVI									0.00	0	474
AL37 On 03/05/2018 Index Future			587.44300	587.44300	588.01300	588.01300			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 03/05/2018 Index Future			692.96500	692.96500	693.80600	693.80600			0.00	0	0
Total AL7T Future									0.00	0	0
Total For AL7T									0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	03/05/2018			633.79800	633.79800	634.68000	634.68000			120,421,620.00	19	805
Total ALBI Future											120,421,620.00	19	805
Total For ALBI											120,421,620.00	19	805
IGOV	On	03/05/2018			261.65300	261.65300	262.02900	262.02900			20,932,240.00	8	1,119
Total IGOV Future											20,932,240.00	8	1,119
Total For IGOV											20,932,240.00	8	1,119
Total for Index											141,353,860.00	27	1,924
JIBAR F	On	18/04/2018			6.94000	93.06000	6.94000	93.06000			0.00	0	0
JIBAR F	On	20/06/2018			6.89000	93.11000	6.89000	93.11000			0.00	0	0
JIBAR F	On	19/09/2018			6.77000	93.23000	6.77000	93.23000			0.00	0	0
JIBAR F	On	19/12/2018			6.80000	93.20000	6.80000	93.20000			0.00	0	35,000
JIBAR F	On	20/03/2019			6.86000	93.14000	6.86000	93.14000			0.00	0	0
JIBAR F	On	19/06/2019			6.91000	93.09000	6.91000	93.09000			0.00	0	0
Total Jibar Future											0.00	0	35,000
Total For JIBAR FUTURE											0.00	0	35,000
Total for Jibar											0.00	0	35,000
10Y ST	On	17/12/2025			93.33000	93.33000	93.22000	93.22000			0.00	0	0
10Y ST	On	16/03/2026			90.25000	90.25000	90.13000	90.13000			0.00	0	0
10Y ST	On	15/06/2026			88.92000	88.92000	88.80000	88.80000			0.00	0	0
10Y ST	On	21/09/2026			91.03000	91.03000	90.90000	90.90000			0.00	0	0
10Y ST	On	21/12/2026			94.78000	94.78000	94.65000	94.65000			0.00	0	0
10Y ST	On	15/03/2027			93.29000	93.29000	93.15000	93.15000			0.00	0	0
10Y ST	On	21/06/2027			95.32000	95.32000	95.17000	95.17000			0.00	0	0
10Y ST	On	20/09/2027			99.04000	99.04000	98.87000	98.87000			0.00	0	0
10Y ST	On	20/12/2027			99.35000	99.35000	99.17000	99.17000			0.00	0	0
10Y ST	On	22/03/2028			94.51000	94.51000	94.31000	94.31000			0.00	0	0
10Y ST	On	20/06/2028			99.98000	99.98000	99.77000	99.77000			0.00	0	0
Total 10Y STND Future											0.00	0	0
Total For 10Y STND											0.00	0	0
1Y STN	On	21/06/2018			99.91000	99.91000	99.91000	99.91000			0.00	0	0
1Y STN	On	20/09/2018			100.02000	100.02000	100.02000	100.02000			0.00	0	0
1Y STN	On	20/12/2018			100.45000	100.45000	100.45000	100.45000			0.00	0	0
1Y STN	On	22/03/2019			99.42000	99.42000	99.41000	99.41000			0.00	0	0
1Y STN	On	20/06/2019			100.04000	100.04000	100.04000	100.04000			0.00	0	0
Total 1Y STND Future											0.00	0	0
Total For 1Y STND											0.00	0	0
2Y STN	On	15/06/2018			98.59000	98.59000	98.59000	98.59000			0.00	0	0
2Y STN	On	21/09/2018			98.49000	98.49000	98.50000	98.50000			0.00	0	0
2Y STN	On	21/12/2018			98.83000	98.83000	98.83000	98.83000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2Y STN On 15/03/2019 Interest Rate Swap			99.17000	99.17000	99.16000	99.16000			0.00	0	0
2Y STN On 21/06/2019 Interest Rate Swap			99.49000	99.49000	99.49000	99.49000			0.00	0	0
2Y STN On 20/09/2019 Interest Rate Swap			99.82000	99.82000	99.82000	99.82000			0.00	0	0
2Y STN On 20/12/2019 Interest Rate Swap			100.70000	100.70000	100.69000	100.69000			0.00	0	0
2Y STN On 23/03/2020 Interest Rate Swap			98.38000	98.38000	98.36000	98.36000			0.00	0	0
2Y STN On 22/06/2020 Interest Rate Swap			100.18000	100.18000	100.15000	100.15000			0.00	0	0
Total 2Y STND Future									0.00	0	0
Total For 2Y STND									0.00	0	0
5Y STN On 17/12/2020 Interest Rate Swap			95.64000	95.64000	95.61000	95.61000			0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			94.80000	94.80000	94.76000	94.76000			0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			93.92000	93.92000	93.88000	93.88000			0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			94.02000	94.02000	93.96000	93.96000			0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			96.15000	96.15000	96.08000	96.08000			0.00	0	51
5Y STN On 15/03/2022 Interest Rate Swap			96.23000	96.23000	96.15000	96.15000			0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			97.36000	97.36000	97.27000	97.27000			0.00	0	0
5Y STN On 20/09/2022 Interest Rate Swap			99.52000	99.52000	99.42000	99.42000			0.00	0	0
5Y STN On 20/12/2022 Interest Rate Swap			100.72000	100.72000	100.61000	100.61000			0.00	0	0
5Y STN On 22/03/2023 Interest Rate Swap			95.76000	95.76000	95.64000	95.64000			0.00	0	0
5Y STN On 20/06/2023 Interest Rate Swap			100.04000	100.04000	99.92000	99.92000			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 :									489,140,879.29	3,485	1,208,951
AA05 On 22/03/2019 Spot Bond			8.10000	101.58364	8.10000	101.56172			0.00	0	94,360,800
Total AA05 SPOT									0.00	0	94,360,800
Total For AA05									0.00	0	94,360,800
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	98.52728			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AA06/JIBAR SPOT									0.00	0	0
Total For AA06/JIBAR									0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.19500	100.70864	9.19500	100.68377			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	105.65800	10.00000	105.63000			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AB01/R186									0.00	0	0
AB011 On 21/11/2018 Spot Bond					0.00000	101.67766			0.00	0	0
Total AB011 SPOT									0.00	0	0
Total For AB011									0.00	0	0
AB013 On 21/11/2018 Spot Bond			7.89000	103.49816	7.89000	103.47604		23,670,000,000,000.00	3,000,000,000	1,500,000,000	
Total AB013 SPOT								23,670,000,000,000.00	3,000,000,000	1,500,000,000	
Total For AB013								23,670,000,000,000.00	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	104.30992	10.84000	104.27951		0.00	0	0	
Total AB015U SPOT								0.00	0	0	
Total For AB015U								0.00	0	0	
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total AB016U SPOT								0.00	0	0	
Total For AB016U								0.00	0	0	
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total AB017U SPOT								0.00	0	0	
Total For AB017U								0.00	0	0	
AB018L On 04/09/2020 Spot Bond			11.37000	101.19852	11.37000	101.16811		0.00	0	0	
Total AB018U SPOT								0.00	0	0	
Total For AB018U								0.00	0	0	
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total AB019U SPOT								0.00	0	0	
Total For AB019U								0.00	0	0	
AB020L On 03/09/2022 Spot Bond			11.81000	101.28661	11.81000	101.25504		0.00	0	0	
Total AB020U SPOT								0.00	0	0	
Total For AB020U								0.00	0	0	
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total AB021U SPOT								0.00	0	0	
Total For AB021U								0.00	0	0	
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total AB023U SPOT								0.00	0	0	
Total For AB023U								0.00	0	0	
AB024L On 05/05/2021 Spot Bond			100.00000	25.06659	100.00000	25.01051		0.00	0	0	
Total AB024U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	18.99423	100.00000	18.95172				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	106.27500	10.00000	106.24700				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			4.00000	4.00000	4.00000	278.54668				0.00	0	10,000,000
Total ABCPI3 SPOT										0.00	0	10,000,000
Total For ABCPI3										0.00	0	10,000,000
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	101.96629				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.75832				0.00	0	0
Total ABFN09 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN09										0.00	0	0
ABFN1: On 28/10/2019 Spot Bond					0.00000	101.54596				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1: On 09/04/2019 Spot Bond					0.00000	100.15046				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond					0.00000	102.19989				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond					0.00000	101.40920				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond					0.00000	101.70716				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond					0.00000	102.11028				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 17/05/2019 Spot Bond					0.00000	101.40582				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	100.46803				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond					0.00000	101.22976				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.27789				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.51688				0.00	312,300,000	83,500,000
Total ABFN22 SPOT										0.00	312,300,000	83,500,000
Total For ABFN22										0.00	312,300,000	83,500,000
ABFN2: On 25/05/2027 Spot Bond					0.00000	102.29007				0.00	0	0
Total ABFN23 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN23										0.00	0	0
ABFN2 On 17/10/2020 Spot Bond					0.00000	99.72788				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2 On 17/10/2024 Spot Bond					0.00000	99.89028				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2 On 17/10/2029 Spot Bond					0.00000	99.88480				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			8.94000	106.35674	8.94000	106.33105				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	100.52782				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond					0.00000	101.79301				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	95.29066				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			8.64000	103.74316	8.64000	103.71884				0.00	0	8,635,800
Total ABK2 SPOT										0.00	0	8,635,800
Total For ABK2										0.00	0	8,635,800
ABK3 On 07/11/2018 Spot Bond					0.00000	102.38204				0.00	0	0
Total ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	101.29973				0.00	0	11,474,600
Total ABK4 SPOT										0.00	0	11,474,600
Total For ABK4										0.00	0	11,474,600
ABK4/J On 24/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK4/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABK4/JIBAR										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	102.01099				0.00	0	0
Total ABK5 SPOT										0.00	0	0
Total For ABK5										0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK5/JIBAR SPOT										0.00	0	0
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	101.04589				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond					0.00000	99.87282				0.00	0	0
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	95.43996				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABK9 On 18/11/2019 Spot Bond					0.00000	99.57657				0.00	0	0
Total ABK9 SPOT										0.00	0	0
Total For ABK9										0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			4.11000	156.07484	4.11000	156.04241				0.00	0	0
Total ABKI01 SPOT										0.00	0	0
Total For ABKI01										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			5.48000	5.48000	5.48000	138.82364				0.00	0	0
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	24.80562	100.00000	24.74806				0.00	0	0
Total ABKI02/R212 SPOT										0.00	0	0
Total For ABKI02/R212										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			6.96000	98.95944	6.96000	116.02357				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	9.91369	100.00000	9.89069				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			8.17000	99.85866	8.17000	113.58483				0.00	0	0
Total ABKI04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	7.75418	100.00000	7.73637				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	87.99795				0.00	0	0
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			3.21000	191.06350	3.21000	191.02857				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.02000	3.02000	3.02000	127.12985				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			2.99000	2.99000	2.99000	179.44960				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			2.95500	2.95500	2.95500	231.41791				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			9.10500	9.10500	9.10500	95.64284				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN74 On 09/05/2018 Spot Bond					0.00000	140.23500				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			9.48000	9.48000	9.48000	109.15147				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			8.32000	8.32000	8.32000	96.16294				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN85 On 05/07/2018 Spot Bond					0.00000	101.76684				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond					0.00000	116.43968				0.00	0	0
Total ABN86 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.02500	10.02500	10.02500	105.91387			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN91 On 11/12/2018 Spot Bond					0.00000	100.80989			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond					0.00000	101.79987			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			8.34500	102.91987	8.34500	102.89689		10,347,800,000,000.00	1,240,000,000	620,000,000	
Total ABS11 SPOT								10,347,800,000,000.00	1,240,000,000	620,000,000	
Total For ABS11								10,347,800,000,000.00	1,240,000,000	620,000,000	
ABS12 On 14/05/2020 Spot Bond			8.39000	105.45693	8.39000	105.43299		0.00	0	0	
Total ABS12 SPOT								0.00	0	0	
Total For ABS12								0.00	0	0	
ABS12/ On 14/05/2020 Spot Bond			9.20000	103.93372	9.20000	103.90790		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			9.02500	106.17443	9.02500	106.14854		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			8.28500	106.23115	8.28500	106.20733		0.00	0	0	
Total ABS14 SPOT								0.00	0	0	
Total For ABS14								0.00	0	0	
ABS15 On 11/11/2022 Spot Bond			8.78500	107.74264	8.78500	107.71705		2,391,277,000,000.00	272,200,000	72,800,000	
Total ABS15 SPOT								2,391,277,000,000.00	272,200,000	72,800,000	
Total For ABS15								2,391,277,000,000.00	272,200,000	72,800,000	
ABS16 On 11/11/2025 Spot Bond			9.07500	111.49932	9.07500	111.47198		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			9.36000	112.42852	9.36000	112.40011		28,080,000,000,000.00	3,000,000,000	1,570,000,000	
Total ABS17 SPOT								28,080,000,000,000.00	3,000,000,000	1,570,000,000	
Total For ABS17								28,080,000,000,000.00	3,000,000,000	1,570,000,000	
ABS18 On 26/09/2023 Spot Bond			8.95500	104.22421	8.95500	104.19940		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			7.98000	103.40442	7.98000	103.38219				0.00	0	110,000,000
Total ABS6 SPOT										0.00	0	110,000,000
Total For ABS6										0.00	0	110,000,000
ABS7 On 11/09/2026 Spot Bond			9.47500	96.92055	9.47500	96.89617			73,147,000,000,000.00		7,720,000,000	3,910,000,000
Total ABS7 SPOT									'3,147,000,000,000.00		7,720,000,000	3,910,000,000
Total For ABS7									'3,147,000,000,000.00		7,720,000,000	3,910,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.56332	100.00000	9.54227				0.00	0	0
Total ABS7/R186 SPOT										0.00	0	0
Total For ABS7/R186										0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.05000	3.05000	3.05000	291.56342				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			2.46000	149.01736	2.46000	151.98589				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT01U SPOT										0.00	0	0
Total For ABT01U										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL047 On 22/10/2018 Spot Bond					0.00000	95.93950				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	106.27500	10.00000	106.24700				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL095 On 20/12/2018 Spot Bond					0.00000	100.64328				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond					0.00000	97.85576				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	89.03546				0.00	0	0
Total ACL097 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL097										0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	88.03348				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			8.51500	8.51500	8.51500	102.93150				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	193.48058				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond					0.00000	193.47484				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond					0.00000	100.63696				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	106.27500	10.00000	106.24700				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL145 On 20/12/2021 Spot Bond					0.00000	100.63884				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	10.23000	10.23000	100.62551				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			8.92000	8.92000	8.92000	103.98987				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL174 On 20/06/2019 Spot Bond					0.00000	100.63716				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond					0.00000	100.60625				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond					0.00000	101.35740				0.00	0	0
Total ACL183 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL183										0.00	0	0
ACL183 On 20/09/2022 Spot Bond					0.00000	100.63388				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL185 On 20/09/2020 Spot Bond					0.00000	100.64119				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	100.64920				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL188 On 20/09/2022 Spot Bond					0.00000	100.65115				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	100.65115				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/12/2022 Spot Bond					0.00000	100.66165				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	100.66165				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond					0.00000	135.33726				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL203 On 14/02/2023 Spot Bond					0.00000	136.19386				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/05/2018 Spot Bond					0.00000	101.17350				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL210 On 20/09/2018 Spot Bond					0.00000	100.60124				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond					0.00000	100.54733				0.00	0	0
Total ACL213 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL213									0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	94.62698			0.00	0	0
Total ACL214 SPOT									0.00	0	0
Total For ACL214									0.00	0	0
ACL215 On 20/09/2018 Spot Bond					0.00000	100.59444			0.00	0	0
Total ACL215 SPOT									0.00	0	0
Total For ACL215									0.00	0	0
ACL216 On 20/12/2018 Spot Bond					0.00000	100.59384			0.00	0	0
Total ACL216 SPOT									0.00	0	0
Total For ACL216									0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	100.63143			0.00	0	0
Total ACL217 SPOT									0.00	0	0
Total For ACL217									0.00	0	0
ACL218 On 11/05/2020 Spot Bond					0.00000	101.53074			0.00	0	0
Total ACL218 SPOT									0.00	0	0
Total For ACL218									0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	101.94194			0.00	0	0
Total ACL220 SPOT									0.00	0	0
Total For ACL220									0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	100.62894			0.00	0	0
Total ACL221 SPOT									0.00	0	0
Total For ACL221									0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	100.61968			0.00	0	0
Total ACL222 SPOT									0.00	0	0
Total For ACL222									0.00	0	0
AHF2A On 18/10/2018 Spot Bond					0.00000	102.04685			0.00	0	0
Total AHF2A2 SPOT									0.00	0	0
Total For AHF2A2									0.00	0	0
AHF2B On 18/10/2018 Spot Bond					0.00000	102.11578			0.00	0	0
Total AHF2B2 SPOT									0.00	0	0
Total For AHF2B2									0.00	0	0
AHF2C On 18/10/2018 Spot Bond					0.00000	102.34553			0.00	0	0
Total AHF2C2 SPOT									0.00	0	0
Total For AHF2C2									0.00	0	0
AHF3A On 18/04/2019 Spot Bond					0.00000	102.39421			0.00	0	0
Total AHF3A3 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AHF3A3									0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	102.00092			0.00	0	0
Total AHF3A4 SPOT									0.00	0	0
Total For AHF3A4									0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	102.57534			0.00	0	0
Total AHF3B2 SPOT									0.00	0	0
Total For AHF3B2									0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	102.46047			0.00	0	0
Total AHF3B3 SPOT									0.00	0	0
Total For AHF3B3									0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	103.40209			0.00	0	0
Total AHF3C2 SPOT									0.00	0	0
Total For AHF3C2									0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	103.05767			0.00	0	0
Total AHF3C3 SPOT									0.00	0	0
Total For AHF3C3									0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	1,050,579,946
Total AHY2U SPOT									0.00	0	1,050,579,946
Total For AHY2U									0.00	0	1,050,579,946
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		80,584,267,000,000.00	805,842,670	1,181,511,160	
Total AIG2U SPOT								80,584,267,000,000.00	805,842,670	1,181,511,160	
Total For AIG2U								80,584,267,000,000.00	805,842,670	1,181,511,160	
AIR01 On 15/03/2019 Spot Bond			7.89000	101.26688	7.89000	101.24558			0.00	0	28,200,000
Total AIR01 SPOT									0.00	0	28,200,000
Total For AIR01									0.00	0	28,200,000
AIR02 On 30/04/2023 Spot Bond			9.25500	114.88784	9.25500	114.85929			0.00	0	50,000,000
Total AIR02 SPOT									0.00	0	50,000,000
Total For AIR02									0.00	0	50,000,000
AIR04 On 29/05/2024 Spot Bond			9.03500	104.42505	9.03500	104.39956			0.00	0	2,540,300,000
Total AIR04 SPOT									0.00	0	2,540,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AIR04										0.00	0	2,540,300,000
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			9.93500	104.15860	9.93500	104.13070				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			3.25000	184.26957	3.25000	184.23567				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
APF02 On 26/09/2019 Spot Bond					0.00000	100.89575				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond					0.00000	101.91571				0.00	0	0
Total APF03 SPOT										0.00	0	0
Total For APF03										0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	99.73815				0.00	0	0
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	101.15098				0.00	0	0
Total APF05 SPOT										0.00	0	0
Total For APF05										0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	101.18146				0.00	0	0
Total APF06 SPOT										0.00	0	0
Total For APF06										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS126U SPOT										0.00	0	0
Total For AS126U										0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AS139U									0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS167U SPOT									0.00	0	0
Total For AS167U									0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS168U SPOT									0.00	0	0
Total For AS168U									0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS180U SPOT									0.00	0	0
Total For AS180U									0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS221U SPOT									0.00	0	0
Total For AS221U									0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS224U SPOT									0.00	0	0
Total For AS224U									0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	100.60631			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN014 SPOT									0.00	0	0
Total For ASN014									0.00	0	0
ASN02 On 07/12/2033 Spot Bond			3.20500	250.65885	3.20500	250.61305		769,200,000,000.00		240,000,000	120,000,000
Total ASN022 SPOT								769,200,000,000.00		240,000,000	120,000,000
Total For ASN022								769,200,000,000.00		240,000,000	120,000,000
ASN02 On 20/06/2019 Spot Bond					0.00000	99.90836			0.00	0	0
Total ASN028 SPOT									0.00	0	0
Total For ASN028									0.00	0	0
ASN03 On 20/06/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN034 SPOT									0.00	0	0
Total For ASN034									0.00	0	0
ASN03 On 10/11/2019 Spot Bond					0.00000	101.48412			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			3.22000	224.22185	3.22000	224.18080			0.00	0	0
Total ASN037 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN037										0.00	0	0
ASN04: On 21/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN05: On 16/04/2018 Spot Bond					0.00000	99.91275				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond					0.00000	99.74103				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond					0.00000	101.87991				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond					0.00000	101.82492				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 14/05/2018 Spot Bond					0.00000	99.95317				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06: On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 01/06/2018 Spot Bond					0.00000	101.15987				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06: On 15/06/2018 Spot Bond					0.00000	100.80829				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond					0.00000	101.59424				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 02/07/2018 Spot Bond					0.00000	92.90314				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 23/07/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN077										0.00	0	0
ASN077 On 20/06/2020 Spot Bond					0.00000	100.70518				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					0.00000	100.61220				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					0.00000	101.06933				0.00	4,662,300,000	2,154,100,000
Total ASN083 SPOT										0.00	4,662,300,000	2,154,100,000
Total For ASN083										0.00	4,662,300,000	2,154,100,000
ASN083 On 03/09/2020 Spot Bond					0.00000	101.09710				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN084 On 25/09/2018 Spot Bond					0.00000	100.45656				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN086 On 01/10/2020 Spot Bond					0.00000	114.15085				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN087 On 08/10/2018 Spot Bond					0.00000	100.01316				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN090 On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN091 On 21/10/2020 Spot Bond					0.00000	99.74697				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 On 10/11/2020 Spot Bond					0.00000	101.50584				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 20/12/2020 Spot Bond					0.00000	79.56548				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN099 On 02/12/2020 Spot Bond					0.00000	101.07977				0.00	0	0
Total ASN111 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN111									0.00	0	0
ASN11: On 07/03/2021 Spot Bond					0.00000	100.94544			0.00	400,000,000	100,000,000
Total ASN113 SPOT									0.00	400,000,000	100,000,000
Total For ASN113									0.00	400,000,000	100,000,000
ASN11: On 10/12/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN115 SPOT									0.00	0	0
Total For ASN115									0.00	0	0
ASN12: On 20/12/2020 Spot Bond					0.00000	100.78451			0.00	0	0
Total ASN121 SPOT									0.00	0	0
Total For ASN121									0.00	0	0
ASN12: On 20/03/2019 Spot Bond					0.00000	100.61714			0.00	0	0
Total ASN125 SPOT									0.00	0	0
Total For ASN125									0.00	0	0
ASN12: On 24/02/2019 Spot Bond					0.00000	101.16428			0.00	0	0
Total ASN128 SPOT									0.00	0	0
Total For ASN128									0.00	0	0
ASN12: On 24/02/2019 Spot Bond					0.00000	101.15930			0.00	0	0
Total ASN129 SPOT									0.00	0	0
Total For ASN129									0.00	0	0
ASN13: On 24/02/2019 Spot Bond					0.00000	101.14599			0.00	0	0
Total ASN130 SPOT									0.00	0	0
Total For ASN130									0.00	0	0
ASN13: On 03/03/2019 Spot Bond					0.00000	100.99465			0.00	0	0
Total ASN131 SPOT									0.00	0	0
Total For ASN131									0.00	0	0
ASN13: On 03/03/2019 Spot Bond					0.00000	100.98695			0.00	0	0
Total ASN132 SPOT									0.00	0	0
Total For ASN132									0.00	0	0
ASN13: On 20/12/2020 Spot Bond					0.00000	100.77837			0.00	0	0
Total ASN134 SPOT									0.00	0	0
Total For ASN134									0.00	0	0
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN135 SPOT									0.00	0	0
Total For ASN135									0.00	0	0
ASN13: On 31/12/2018 Spot Bond					0.00000	91.70000			0.00	0	0
Total ASN136 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN136										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			3.19000	148.10505	3.19000	148.07796				0.00	0	60,000,000
Total ASN137 SPOT										0.00	0	60,000,000
Total For ASN137										0.00	0	60,000,000
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 31/12/2018 Spot Bond					0.00000	91.70000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14: On 20/06/2020 Spot Bond					0.00000	102.64496				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond					0.00000	58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	101.69245				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	101.69245				0.00	0	90,000,000
Total ASN147 SPOT										0.00	0	90,000,000
Total For ASN147										0.00	0	90,000,000
ASN14: On 31/01/2022 Spot Bond			3.23500	147.86817	3.23500	147.84094				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond					0.00000	112.38454				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond					0.00000	101.10196				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15: On 31/03/2028 Spot Bond			3.89000	166.06391	3.89000	166.03059				0.00	0	0
Total ASN154 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond					0.00000	101.64024				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond					0.00000	101.33673				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond					0.00000	100.66160				0.00	0	40,000,000
Total ASN165 SPOT										0.00	0	40,000,000
Total For ASN165										0.00	0	40,000,000
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond					0.00000	101.03554				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN177										0.00	0	0
ASN17: On 30/07/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN178 SPOT										0.00	0	0
Total For ASN178										0.00	0	0
ASN17: On 25/02/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	100.69376				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN18: On 25/04/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN185 SPOT										0.00	0	0
Total For ASN185										0.00	0	0
ASN19: On 12/06/2020 Spot Bond					0.00000	100.79315				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19: On 15/06/2018 Spot Bond					0.00000	92.77222				0.00	0	0
Total ASN191 SPOT										0.00	0	0
Total For ASN191										0.00	0	0
ASN19: On 27/06/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN192 SPOT										0.00	0	0
Total For ASN192										0.00	0	0
ASN19: On 12/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0
ASN19: On 30/06/2022 Spot Bond					0.00000	100.22525				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			3.51000	111.49466	3.51000	111.47331				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19: On 20/06/2022 Spot Bond					0.00000	100.59997				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN19: On 04/05/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN198 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN198										0.00	0	0
ASN19: On 01/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN199 SPOT										0.00	0	0
Total For ASN199										0.00	0	0
ASN20: On 25/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN200 SPOT										0.00	0	0
Total For ASN200										0.00	0	0
ASN20: On 21/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN201 SPOT										0.00	0	0
Total For ASN201										0.00	0	0
ASN20: On 18/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN202 SPOT										0.00	0	0
Total For ASN202										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	100.60504				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	100.64011				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN20: On 25/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN207 SPOT										0.00	0	0
Total For ASN207										0.00	0	0
ASN20: On 24/08/2021 Spot Bond					0.00000	101.34108				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20: On 24/08/2025 Spot Bond					0.00000	101.45630				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21: On 28/08/2020 Spot Bond					0.00000	101.06396				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21: On 02/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN212 SPOT										0.00	0	0
Total For ASN212										0.00	0	0
ASN21: On 01/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN213 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN213										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	101.09188				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN21: On 14/09/2018 Spot Bond					0.00000	100.70666				0.00	0	0
Total ASN215 SPOT										0.00	0	0
Total For ASN215										0.00	0	0
ASN21: On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN216 SPOT										0.00	0	0
Total For ASN216										0.00	0	0
ASN21: On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN217 SPOT										0.00	0	0
Total For ASN217										0.00	0	0
ASN21: On 19/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN218 SPOT										0.00	0	0
Total For ASN218										0.00	0	0
ASN21: On 20/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN219 SPOT										0.00	0	0
Total For ASN219										0.00	0	0
ASN22: On 22/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN220 SPOT										0.00	0	0
Total For ASN220										0.00	0	0
ASN22: On 13/07/2018 Spot Bond					0.00000	99.97828				0.00	0	0
Total ASN222 SPOT										0.00	0	0
Total For ASN222										0.00	0	0
ASN22: On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN223 SPOT										0.00	0	0
Total For ASN223										0.00	0	0
ASN22: On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN225 SPOT										0.00	0	0
Total For ASN225										0.00	0	0
ASN22: On 02/05/2018 Spot Bond					0.00000	101.54363				0.00	0	0
Total ASN227 SPOT										0.00	0	0
Total For ASN227										0.00	0	0
ASN22: On 01/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN228 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN228										0.00	0	0
ASN22: On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN229 SPOT										0.00	0	0
Total For ASN229										0.00	0	0
ASN23: On 10/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN230 SPOT										0.00	0	0
Total For ASN230										0.00	0	0
ASN23: On 17/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN231 SPOT										0.00	0	0
Total For ASN231										0.00	0	0
ASN23: On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	101.02907				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN23: On 29/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN234 SPOT										0.00	0	0
Total For ASN234										0.00	0	0
ASN23: On 12/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN235 SPOT										0.00	0	0
Total For ASN235										0.00	0	0
ASN23: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN236 SPOT										0.00	0	0
Total For ASN236										0.00	0	0
ASN23: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN237 SPOT										0.00	0	0
Total For ASN237										0.00	0	0
ASN23: On 18/12/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN239 SPOT										0.00	0	0
Total For ASN239										0.00	0	0
ASN24: On 02/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN240 SPOT										0.00	0	0
Total For ASN240										0.00	0	0
ASN24: On 02/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN241 SPOT										0.00	0	0
Total For ASN241										0.00	0	0
ASN24: On 10/02/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN242 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN242									0.00	0	0
ASN24: On 07/03/2019 Spot Bond					0.00000	100.88729			0.00	0	0
Total ASN243 SPOT									0.00	0	0
Total For ASN243									0.00	0	0
ASN24: On 10/03/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN244 SPOT									0.00	0	0
Total For ASN244									0.00	0	0
ASN24: On 30/03/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN245 SPOT									0.00	0	0
Total For ASN245									0.00	0	0
ASN75: On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0
ASN89: On 02/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN89U SPOT									0.00	0	0
Total For ASN89U									0.00	0	0
BAR00: On 12/06/2018 Spot Bond					0.00000	100.74974			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			8.29000	100.97820	8.29000	100.95613			0.00	0	0
Total BAW11 SPOT									0.00	0	0
Total For BAW11									0.00	0	0
BAW17: On 05/12/2018 Spot Bond					0.00000	101.14831			0.00	0	0
Total BAW17 SPOT									0.00	0	0
Total For BAW17									0.00	0	0
BAW17: On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAW17/JIBAR SPOT									0.00	0	0
Total For BAW17/JIBAR									0.00	0	0
BAW18: On 05/12/2020 Spot Bond					0.00000	101.08151			0.00	0	17,183,000
Total BAW18 SPOT									0.00	0	17,183,000
Total For BAW18									0.00	0	17,183,000
BAW19: On 05/12/2020 Spot Bond			8.92000	104.84563	8.92000	104.82050		17,840,000,000,000.00	2,000,000,000	1,025,000,000	
Total BAW19 SPOT								17,840,000,000,000.00	2,000,000,000	1,025,000,000	
Total For BAW19								17,840,000,000,000.00	2,000,000,000	1,025,000,000	
BAW21: On 24/03/2022 Spot Bond			8.99500	101.47356	8.99500	101.44930			0.00	0	50,000,000
Total BAW21 SPOT									0.00	0	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAW21										0.00	0	50,000,000
BAW21 On 24/03/2022 Spot Bond			9.30000	100.47879	9.30000	100.45397				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	100.90769				0.00	0	20,000,000
Total BAW22 SPOT										0.00	0	20,000,000
Total For BAW22										0.00	0	20,000,000
BAW24 On 30/09/2019 Spot Bond					0.00000	100.98956				0.00	0	0
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	101.57025				0.00	0	80,000,000
Total BAW25 SPOT										0.00	0	80,000,000
Total For BAW25										0.00	0	80,000,000
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	101.31927				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	101.23787				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAYA3 On 31/12/2018 Spot Bond					0.00000	100.27484				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond					0.00000	100.97986				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond					0.00000	100.10616				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond					0.00000	100.27357				0.00	0	0
Total BAYA42 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA42										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond					0.00000	100.27369				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond					0.00000	100.28421				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA52 On 31/03/2019 Spot Bond					0.00000	101.24846				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA54 On 30/09/2019 Spot Bond					0.00000	101.29723				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.46037				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58 On 30/06/2020 Spot Bond					0.00000	101.94650				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA59 On 30/06/2022 Spot Bond			11.43500	109.30923	11.43500	109.27566				0.00	0	650,000,000
Total BAYA59 SPOT										0.00	0	650,000,000
Total For BAYA59										0.00	0	650,000,000
BAYA60 On 30/06/2020 Spot Bond			11.94500	11.94500	11.94500	104.31396				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond					0.00000	100.29428				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA62 On 30/09/2020 Spot Bond					0.00000	100.27721				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA63 On 30/11/2020 Spot Bond					0.00000	100.27359				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.27963				0.00	0	0
Total BAYA64 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA64										0.00	0	0
BAYA64 On 30/09/2020 Spot Bond					0.00000	100.26754				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA65 On 31/03/2021 Spot Bond					0.00000	100.27731				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA66 On 31/03/2023 Spot Bond			11.43500	11.43500	11.43500	99.28717				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA67 On 30/06/2019 Spot Bond					0.00000	100.35220				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond					0.00000	100.35199				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond					0.00000	100.35209				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond					0.00000	106.71153				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/06/2020 Spot Bond					0.00000	100.36422				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BAYD4U									0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD5U SPOT									0.00	0	0
Total For BAYD5U									0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD6U SPOT									0.00	0	0
Total For BAYD6U									0.00	0	0
BC122 On 24/05/2018 Spot Bond					0.00000	103.05610			0.00	0	0
Total BC122 SPOT									0.00	0	0
Total For BC122									0.00	0	0
BCJ10 On 12/07/2019 Spot Bond					0.00000	100.00000			0.00	0	0
Total BCJ10 SPOT									0.00	0	0
Total For BCJ10									0.00	0	0
BCJ13 On 20/04/2018 Spot Bond					0.00000	99.83589			0.00	0	0
Total BCJ13 SPOT									0.00	0	0
Total For BCJ13									0.00	0	0
BCJ14 On 09/05/2019 Spot Bond					0.00000	101.42806			0.00	0	0
Total BCJ14 SPOT									0.00	0	0
Total For BCJ14									0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	101.46166			0.00	0	0
Total BCJ15 SPOT									0.00	0	0
Total For BCJ15									0.00	0	0
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.85472			0.00	0	0
Total BCJ16 SPOT									0.00	0	0
Total For BCJ16									0.00	0	0
BCJ17 On 23/09/2019 Spot Bond					0.00000	100.50442			0.00	0	0
Total BCJ17 SPOT									0.00	0	0
Total For BCJ17									0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.09500	8.09500	8.09500	202.46137			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.09500	8.09500	8.09500	202.89801			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			8.48000	8.48000	8.48000	97.47139			0.00	0	0
Total BD0302 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BD0302										0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	8.05738	100.00000	8.03945				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BG1A7I On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8I On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2I On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2I On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2I On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	102.84937				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			9.21500	106.67960	9.21500	106.65305				0.00	0	42,500,000
Total BGL02 SPOT										0.00	0	42,500,000
Total For BGL02										0.00	0	42,500,000
BGL03 On 05/02/2020 Spot Bond					0.00000	103.55423				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			9.66500	102.45963	9.66500	102.43292				0.00	0	48,000,000
Total BGL04 SPOT										0.00	0	48,000,000

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 BGL04										0.00	0	48,000,000
BGL05 On 04/09/2020 Spot Bond			10.44500	103.11422	10.44500	103.08569				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	103.49274				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			10.35500	106.31950	10.35500	106.29034				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	101.15829				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			10.14500	103.12645	10.14500	103.09873				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	102.01409				0.00	0	0
Total BGL10 SPOT										0.00	0	0
Total For BGL10										0.00	0	0
BGL11 On 05/05/2021 Spot Bond			10.92500	109.26994	10.92500	109.23784				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	105.43071				0.00	0	0
Total BGL12 SPOT										0.00	0	0
Total For BGL12										0.00	0	0
BGL13 On 20/08/2021 Spot Bond			9.74500	107.25466	9.74500	107.22646				0.00	0	103,900,000
Total BGL13 SPOT										0.00	0	103,900,000
Total For BGL13										0.00	0	103,900,000
BGL14 On 03/11/2021 Spot Bond					0.00000	105.61738				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	103.27903				0.00	0	80,000,000
Total BGL15 SPOT										0.00	0	80,000,000
Total For BGL15										0.00	0	80,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	101.39018				0.00	0	0
Total BGL16 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BGL16									0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	101.74486			0.00	0	0
Total BGL17 SPOT									0.00	0	0
Total For BGL17									0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	100.91633			0.00	0	0
Total BGL18 SPOT									0.00	0	0
Total For BGL18									0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	101.56163			0.00	299,200,000	80,000,000
Total BGL19 SPOT									0.00	299,200,000	80,000,000
Total For BGL19									0.00	299,200,000	80,000,000
BGT01 On 12/09/2022 Spot Bond					0.00000	103.33411			0.00	0	0
Total BGT01 SPOT									0.00	0	0
Total For BGT01									0.00	0	0
BID05 On 30/06/2019 Spot Bond					0.00000	99.85670			0.00	1,000,000,000	1,000,000,000
Total BID05 SPOT									0.00	1,000,000,000	1,000,000,000
Total For BID05									0.00	1,000,000,000	1,000,000,000
BID06 On 30/06/2019 Spot Bond			8.29000	103.14811	8.29000	103.12509		36,476,000,000,000.00	0.00	4,400,000,000	2,350,000,000
Total BID06 SPOT								36,476,000,000,000.00	0.00	4,400,000,000	2,350,000,000
Total For BID06								36,476,000,000,000.00	0.00	4,400,000,000	2,350,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	100.20946			0.00	0	0
Total BID07 SPOT									0.00	0	0
Total For BID07									0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	100.21432			0.00	281,100,000	102,700,000
Total BID08 SPOT									0.00	281,100,000	102,700,000
Total For BID08									0.00	281,100,000	102,700,000
BPPF02 On 22/03/2020 Spot Bond					0.00000	100.55536			0.00	0	0
Total BPPF02 SPOT									0.00	0	0
Total For BPPF02									0.00	0	0
BPPF03 On 17/09/2018 Spot Bond					0.00000	100.64145			0.00	0	0
Total BPPF03 SPOT									0.00	0	0
Total For BPPF03									0.00	0	0
BPPF04 On 15/09/2020 Spot Bond					0.00000	100.70304			0.00	0	80,000,000
Total BPPF04 SPOT									0.00	0	80,000,000
Total For BPPF04									0.00	0	80,000,000
BPPF05 On 24/10/2018 Spot Bond					0.00000	101.73071			0.00	0	0
Total BPPF05 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BPPF05										0.00	0	0
BPPF05 On 22/09/2018 Spot Bond					0.00000	100.48454				0.00	0	0
Total BPPF06 SPOT										0.00	0	0
Total For BPPF06										0.00	0	0
BPPF06 On 22/03/2019 Spot Bond					0.00000	100.51315				0.00	0	0
Total BPPF07 SPOT										0.00	0	0
Total For BPPF07										0.00	0	0
BPPF07 On 22/03/2021 Spot Bond					0.00000	100.53563				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BS2A11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A21 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BTC199 On 11/04/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total BTC199 SPOT										0.00	0	0
Total For BTC199										0.00	0	0
BTC200 On 18/04/2018 Spot Bond					0.00000	99.87721				0.00	0	0
Total BTC200 SPOT										0.00	0	0
Total For BTC200										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	100.45751				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.45303				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond					0.00000	101.30854				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BWZJ18										0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond					0.00000	101.51386				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.55396				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			10.11000	101.55319	10.11000	101.52616				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond					0.00000	103.52175				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			12.29000	101.67388	12.29000	101.64039				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL17 On 23/08/2019 Spot Bond					0.00000	103.12513				0.00	0	0
Total CBL17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			11.79000	100.56988	11.79000	100.53806			0.00	0	60,000,000
Total CBL18 SPOT									0.00	0	60,000,000
Total For CBL18									0.00	0	60,000,000
CBL20 On 14/12/2019 Spot Bond					0.00000	103.11213			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			9.24500	102.32819	9.24500	102.30264			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL23 On 18/05/2018 Spot Bond					0.00000	101.53359			0.00	0	0
Total CBL23 SPOT									0.00	0	0
Total For CBL23									0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	101.86404			0.00	0	0
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0
CBL25 On 06/05/2019 Spot Bond					0.00000	102.49828			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			9.54500	108.90867	9.54500	108.88062			0.00	0	40,000,000
Total CBL26 SPOT									0.00	0	40,000,000
Total For CBL26									0.00	0	40,000,000
CBL27 On 12/05/2020 Spot Bond					0.00000	101.62203			0.00	0	80,000,000
Total CBL27 SPOT									0.00	0	80,000,000
Total For CBL27									0.00	0	80,000,000
CCT01 On 23/06/2023 Spot Bond			9.80000	114.86796	9.80000	114.83777			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			9.42500	113.92933	9.42500	113.90051		11,310,000,000,000.00	1,200,000,000	600,000,000	
Total CCT02 SPOT								11,310,000,000,000.00	1,200,000,000	600,000,000	
Total For CCT02								11,310,000,000,000.00	1,200,000,000	600,000,000	
CCT03 On 15/03/2025 Spot Bond			9.66500	108.28154	9.66500	108.25377		1,159,800,000,000.00	120,000,000	30,000,000	
Total CCT03 SPOT								1,159,800,000,000.00	120,000,000	30,000,000	
Total For CCT03								1,159,800,000,000.00	120,000,000	30,000,000	
CCT04 On 17/07/2027 Spot Bond			9.62500	105.67809	9.62500	104.23333		1,345,575,000,000.00	139,800,000	82,400,000	
Total CCT04 SPOT								1,345,575,000,000.00	139,800,000	82,400,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CCT04										1,345,575,000,000.00	139,800,000	82,400,000
CGR14 On 25/11/2020 Spot Bond			10.00000	106.27510	10.00000	106.24730				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR18U SPOT										0.00	0	0
Total For CGR18U										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR19U SPOT										0.00	0	0
Total For CGR19U										0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	99.99954				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR23 On 08/02/2019 Spot Bond					0.00000	101.94695				0.00	0	0
Total CGR23 SPOT										0.00	0	0
Total For CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	103.31396				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond					0.00000	100.53666				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR27 On 25/11/2019 Spot Bond					0.00000	101.40838				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	102.00654				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR31 On 27/06/2018 Spot Bond					0.00000	100.43825				0.00	0	0
Total CGR31 SPOT										0.00	0	0
Total For CGR31										0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	99.69139				0.00	0	0
Total CGR32 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	100.68172				0.00	0	20,000,000
Total CGR33 SPOT										0.00	0	20,000,000
Total For CGR33										0.00	0	20,000,000
CGR34 On 21/09/2018 Spot Bond			8.38800	8.38800	8.38800	100.45420				0.00	0	0
Total CGR34 SPOT										0.00	0	0
Total For CGR34										0.00	0	0
CGR36 On 02/10/2018 Spot Bond					0.00000	100.21174				0.00	0	0
Total CGR36 SPOT										0.00	0	0
Total For CGR36										0.00	0	0
CGR37 On 08/02/2019 Spot Bond					0.00000	101.55303				0.00	0	0
Total CGR37 SPOT										0.00	0	0
Total For CGR37										0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	101.79806				0.00	0	0
Total CGR38 SPOT										0.00	0	0
Total For CGR38										0.00	0	0
CIG04 On 30/06/2018 Spot Bond					0.00000	98.31107				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond					0.00000	101.05177				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond					0.00000	101.23282				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond					0.00000	102.57774				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CIG10 On 29/07/2019 Spot Bond					0.00000	102.04918				0.00	0	0
Total CIG10 SPOT										0.00	0	0
Total For CIG10										0.00	0	0
CIG11 On 29/07/2020 Spot Bond					0.00000	97.69706				0.00	0	0
Total CIG11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CIG11										0.00	0	0
CIG12 On 29/07/2021 Spot Bond					0.00000	102.18832				0.00	0	0
Total CIG12 SPOT										0.00	0	0
Total For CIG12										0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	102.81799	10.11000	102.78998				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	142.71086	3.14000	142.61394				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19 On 13/09/2021 Spot Bond			3.16000	3.16000	3.16000	141.85842				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	106.27500	10.00000	106.24700				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	106.27500	10.00000	106.24700				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			13.50000	97.91686	13.50000	97.88153				0.00	0	0
Total CLN242 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN242										0.00	0	0
CLN24: On 24/02/2019 Spot Bond			9.35000	101.21904	9.35000	101.19349				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN26: On 26/03/2019 Spot Bond			8.72000	101.29454	8.72000	101.27105				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN29: On 25/11/2020 Spot Bond			10.00000	106.27500	10.00000	106.24700				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN31: On 14/11/2022 Spot Bond					0.00000	101.57019				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN31: On 14/11/2022 Spot Bond			10.38500	100.91379	10.38500	100.88557				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN31: On 20/03/2023 Spot Bond			10.90500	97.49981	10.90500	97.47168				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN31: On 20/03/2023 Spot Bond					0.00000	100.69384				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN31: On 14/11/2022 Spot Bond					0.00000	101.53924				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN32: On 30/04/2018 Spot Bond					0.00000	101.74993				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN32: On 30/04/2018 Spot Bond			14.56000	103.69928	14.56000	103.65821				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN32: On 20/06/2018 Spot Bond					0.00000	100.64767				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN32: On 20/06/2018 Spot Bond					0.00000	100.65693				0.00	0	0
Total CLN326 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond					0.00000	100.69252				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2018 Spot Bond					0.00000	100.69628				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN332 On 20/06/2018 Spot Bond					0.00000	100.71123				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN337 On 20/09/2018 Spot Bond					0.00000	119.54410				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN340 On 20/12/2018 Spot Bond					0.00000	101.15784				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN343 On 20/12/2023 Spot Bond					0.00000	100.73555				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond					0.00000	100.59384				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	99.83789				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN350 On 28/10/2018 Spot Bond					0.00000	101.77033				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN358 On 30/04/2018 Spot Bond					0.00000	101.84466				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN362 On 20/03/2019 Spot Bond					0.00000	100.58031				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			9.56500	105.05741	9.56500	105.03074				0.00	0	0
Total CLN362 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN362										0.00	0	0
CLN36: On 20/03/2024 Spot Bond					0.00000	100.62188				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36: On 06/08/2023 Spot Bond					0.00000	101.93680				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36: On 20/03/2024 Spot Bond			11.70500	106.17293	11.70500	106.14012				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36: On 06/08/2023 Spot Bond					0.00000	102.00746				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN37: On 26/07/2022 Spot Bond					0.00000	102.01467				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37: On 20/03/2024 Spot Bond					0.00000	100.72943				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37: On 20/09/2023 Spot Bond					0.00000	100.61413				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN37: On 20/06/2019 Spot Bond					0.00000	100.62480				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN37: On 20/03/2021 Spot Bond			8.94500	102.99959	8.94500	102.97511				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN37: On 20/06/2019 Spot Bond					0.00000	97.78633				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN37: On 20/03/2024 Spot Bond			10.98000	98.83258	10.98000	98.80387				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN38: On 20/09/2024 Spot Bond			11.00000	100.70080	11.00000	100.67150				0.00	0	0
Total CLN380 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond					0.00000	100.68608				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			11.49500	103.17521	11.49500	103.14388				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond					0.00000	100.74030				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond					0.00000	100.62450				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond					0.00000	102.12852				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond					0.00000	100.65868				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 20/12/2019 Spot Bond					0.00000	107.14680				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond					0.00000	100.62771				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 20/03/2020 Spot Bond					0.00000	100.67109				0.00	2,700,000,000	2,700,000,000
Total CLN396 SPOT										0.00	2,700,000,000	2,700,000,000
Total For CLN396										0.00	2,700,000,000	2,700,000,000
CLN396 On 20/06/2020 Spot Bond					0.00000	101.20337				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond					0.00000	101.48973				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	101.48199				0.00	0	0
Total CLN399 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	100.62760				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	102.39590				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond					0.00000	100.63068				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond					0.00000	99.83820				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	100.68615				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	100.68922				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	99.83739				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	102.23888				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond					0.00000	100.71075				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN415 On 18/07/2020 Spot Bond					0.00000	99.82688				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 23/09/2020 Spot Bond					0.00000	100.62485				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN418 On 20/12/2020 Spot Bond					0.00000	100.74153				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
Total CLN419 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	50.73091				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	100.74767				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN42 On 26/01/2021 Spot Bond					0.00000	102.63402				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	112.85313				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	115.83546				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	103.07655				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	113.19431				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN42 On 20/12/2018 Spot Bond					0.00000	102.00227				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	100.87028				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	128.74890				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	117.90227				0.00	0	0
Total CLN431 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	119.70634				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	121.32108				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	129.64640				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	100.68310				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	100.65539				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	101.76693				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond					0.00000	131.03040				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 20/03/2021 Spot Bond					0.00000	101.17424				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN441 On 23/05/2021 Spot Bond					0.00000	101.34223				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN444 On 24/05/2021 Spot Bond			9.19500	110.07333	9.19500	110.04599				0.00	0	91,900,000
Total CLN445 SPOT										0.00	0	91,900,000
Total For CLN445										0.00	0	91,900,000
CLN445 On 31/01/2022 Spot Bond			3.86000	144.62357	3.86000	144.59450				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			5.87000	106.60254	5.87000	106.57533				0.00	0	0
Total CLN453 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN453									0.00	0	0
CLN453 On 31/01/2025 Spot Bond			5.51000	108.97883	5.51000	108.95207			0.00	0	0
Total CLN454 SPOT									0.00	0	0
Total For CLN454									0.00	0	0
CLN454 On 04/05/2021 Spot Bond					0.00000	101.24982			0.00	0	0
Total CLN455 SPOT									0.00	0	0
Total For CLN455									0.00	0	0
CLN455 On 20/12/2021 Spot Bond					0.00000	100.76136			0.00	0	0
Total CLN456 SPOT									0.00	0	0
Total For CLN456									0.00	0	0
CLN456 On 17/11/2021 Spot Bond					0.00000	101.36977			0.00	0	0
Total CLN457 SPOT									0.00	0	0
Total For CLN457									0.00	0	0
CLN457 On 29/11/2021 Spot Bond					0.00000	101.77117			0.00	0	0
Total CLN458 SPOT									0.00	0	0
Total For CLN458									0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	101.14563			0.00	0	0
Total CLN460 SPOT									0.00	0	0
Total For CLN460									0.00	0	0
CLN460 On 15/02/2022 Spot Bond					0.00000	103.04936			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			10.11500	104.59909	10.11500	104.57058			0.00	0	0
Total CLN462 SPOT									0.00	0	0
Total For CLN462									0.00	0	0
CLN462 On 13/03/2022 Spot Bond			9.31500	103.18371	9.31500	103.15819		2,696,692,500,000.00	289,500,000	77,400,000	
Total CLN464 SPOT								2,696,692,500,000.00	289,500,000	77,400,000	
Total For CLN464								2,696,692,500,000.00	289,500,000	77,400,000	
CLN464 On 14/03/2020 Spot Bond					0.00000	100.74951		0.00	0	0	
Total CLN465 SPOT								0.00	0	0	
Total For CLN465								0.00	0	0	
CLN465 On 21/02/2024 Spot Bond					0.00000	101.34780		0.00	0	0	
Total CLN466 SPOT								0.00	0	0	
Total For CLN466								0.00	0	0	
CLN466 On 27/03/2020 Spot Bond					0.00000	100.43179		0.00	0	0	
Total CLN467 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond					0.00000	100.42001				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond					0.00000	100.43622				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 07/05/2018 Spot Bond					0.00000	101.50728				0.00	0	0
Total CLN470 SPOT										0.00	0	0
Total For CLN470										0.00	0	0
CLN470 On 17/05/2019 Spot Bond					0.00000	101.26408				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN471 On 19/11/2022 Spot Bond					0.00000	101.48861				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 23/06/2021 Spot Bond					0.00000	101.26989				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond					0.00000	100.68922				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	17.47680	100.00000	17.43769				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN480 On 07/06/2022 Spot Bond					0.00000	101.26505				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN481 On 20/05/2021 Spot Bond					0.00000	101.36726				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	102.18565				0.00	0	0
Total CLN483 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond					0.00000	101.55299				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN484 On 02/12/2021 Spot Bond			9.04500	105.35249	9.04500	105.32689				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond					0.00000	101.33952				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			11.99500	106.23404	11.99500	106.39883				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN487 On 28/07/2022 Spot Bond			8.79500	103.11875	8.79500	103.09423				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond					0.00000	100.41600				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN489 On 28/03/2022 Spot Bond					0.00000	100.43422				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 07/06/2022 Spot Bond					0.00000	101.26505				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN491 On 30/09/2019 Spot Bond					0.00000	100.23621				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN492 On 20/06/2022 Spot Bond					0.00000	100.68883				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			11.54500	103.10604	11.54500	105.22938				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN494 On 29/08/2020 Spot Bond					0.00000	101.08158				0.00	0	0
Total CLN495 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			9.79500	102.35805	9.79500	102.33145				0.00	0	172,100,000
Total CLN496 SPOT										0.00	0	172,100,000
Total For CLN496										0.00	0	172,100,000
CLN496 On 04/09/2024 Spot Bond					0.00000	101.04737				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN497 On 08/06/2022 Spot Bond					0.00000	101.00617				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN498 On 20/05/2021 Spot Bond					0.00000	101.32573				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN499 On 10/10/2020 Spot Bond					0.00000	100.04368				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN500 On 11/10/2022 Spot Bond					0.00000	100.02343				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond					0.00000	100.02424				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 20/12/2022 Spot Bond					0.00000	100.70909				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN503 On 11/10/2024 Spot Bond					0.00000	100.02424				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond					0.00000	101.90734				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 30/04/2019 Spot Bond					0.00000	101.72681				0.00	0	0
Total CLN506 SPOT										0.00	0	0
Total For CLN506										0.00	0	0
CLN506 On 20/12/2022 Spot Bond					0.00000	100.69554				0.00	0	0
Total CLN507 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN507										0.00	0	0
CLN507 On 24/02/2020 Spot Bond					0.00000	101.28622				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN510 On 11/10/2020 Spot Bond					0.00000	100.02295				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	97.64881				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN512 On 07/06/2022 Spot Bond					0.00000	101.18773				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN514 On 23/02/2019 Spot Bond					0.00000	101.36792				0.00	0	0
Total CLN514 SPOT										0.00	0	0
Total For CLN514										0.00	0	0
CLN515 On 23/02/2019 Spot Bond					0.00000	101.62718				0.00	0	0
Total CLN515 SPOT										0.00	0	0
Total For CLN515										0.00	0	0
CLN516 On 15/09/2022 Spot Bond			9.96000	100.51609	9.96000	100.74230				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	100.71368	10.01000	103.47776				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN518 On 25/11/2022 Spot Bond					0.00000	101.15307				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN519 On 30/06/2022 Spot Bond			9.60000	101.10856	9.60000	101.61476				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN520 On 12/03/2023 Spot Bond					0.00000	100.74841				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN521 On 17/09/2020 Spot Bond					0.00000	100.71496				0.00	0	0
Total CLN521 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN521										0.00	0	0
CLN52: On 27/02/2023 Spot Bond					0.00000	100.73545				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN52: On 13/05/2021 Spot Bond					0.00000	100.53902				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	226.21705				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.48000	97.49363	8.48000	97.47139				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			8.09500	8.09500	8.09500	202.46137				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			8.09500	8.09500	8.09500	202.89801				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond					0.00000	100.61243				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond					0.00000	100.88969				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1: On 20/09/2019 Spot Bond					0.00000	100.61237				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF1: On 20/06/2020 Spot Bond					0.00000	100.63377				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
CLNF1: On 17/08/2021 Spot Bond					0.00000	101.35926				0.00	0	0
Total CLNF16 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLNF16									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			7.49000	103.37570	7.49000	103.35471			12,291,839,000,000.00	1,641,100,000	1,641,100,000
Total COJ04 SPOT									12,291,839,000,000.00	1,641,100,000	1,641,100,000
Total For COJ04									12,291,839,000,000.00	1,641,100,000	1,641,100,000
COJ05 On 05/06/2023 Spot Bond			8.74500	118.39301	8.74500	118.36517			19,239,000,000,000.00	2,200,000,000	3,163,100,000
Total COJ05 SPOT									19,239,000,000,000.00	2,200,000,000	3,163,100,000
Total For COJ05									19,239,000,000,000.00	2,200,000,000	3,163,100,000
COJ07 On 23/03/2021 Spot Bond			9.15500	104.71386	9.15500	104.68838			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJ08 On 22/06/2026 Spot Bond			9.71500	113.16922	9.71500	113.13974			0.00	0	95,500,000
Total COJ08 SPOT									0.00	0	95,500,000
Total For COJ08									0.00	0	95,500,000
COJG0 On 09/06/2024 Spot Bond			9.39500	107.07838	9.39500	107.05137			0.00	0	1,000,000,000
Total COJG01 SPOT									0.00	0	1,000,000,000
Total For COJG01									0.00	0	1,000,000,000
COT01 On 03/04/2023 Spot Bond			9.63000	98.22628	9.63000	98.20104			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			10.80500	96.63302	10.80500	96.60525			4,322,000,000,000.00	400,000,000	100,000,000
Total COT02 SPOT									4,322,000,000,000.00	400,000,000	100,000,000
Total For COT02									4,322,000,000,000.00	400,000,000	100,000,000
COT03 On 05/06/2028 Spot Bond			10.82500	95.04415	10.82500	95.01663			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			11.61000	99.31948	11.61000	100.36053			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	100.62382			0.00	0	0
Total CS002 SPOT									0.00	0	0
Total For CS002									0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	100.46888			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA04U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CSA04U									0.00	0	0
CSD04 On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0
DEN38 On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DEN38U SPOT									0.00	0	0
Total For DEN38U									0.00	0	0
DEN40 On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DEN40U SPOT									0.00	0	0
Total For DEN40U									0.00	0	0
DENG7 On 21/09/2018 Spot Bond					0.00000	100.54715			0.00	0	0
Total DENG73 SPOT									0.00	0	0
Total For DENG73									0.00	0	0
DENG7 On 28/09/2018 Spot Bond					0.00000	100.40609			0.00	0	0
Total DENG74 SPOT									0.00	0	0
Total For DENG74									0.00	0	0
DENG7 On 04/09/2018 Spot Bond					0.00000	100.91433			0.00	0	0
Total DENG75 SPOT									0.00	0	0
Total For DENG75									0.00	0	0
DENG7 On 04/09/2018 Spot Bond					0.00000	100.91433			0.00	0	0
Total DENG76 SPOT									0.00	0	0
Total For DENG76									0.00	0	0
DENG7 On 27/09/2018 Spot Bond					0.00000	100.65168			0.00	0	0
Total DENG77 SPOT									0.00	0	0
Total For DENG77									0.00	0	0
DENG7 On 27/09/2018 Spot Bond					0.00000	100.60288			0.00	0	0
Total DENG78 SPOT									0.00	0	0
Total For DENG78									0.00	0	0
DOL00 On 20/09/2018 Spot Bond					0.00000	100.78184			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00 On 24/01/2019 Spot Bond					0.00000	102.98232			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00 On 20/12/2019 Spot Bond					0.00000	77.86600			0.00	0	0
Total DOL009 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DOL009									0.00	0	0
DOL01: On 20/12/2021 Spot Bond					0.00000	101.11752			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	101.23403			0.00	0	0
Total DSY01 SPOT									0.00	0	0
Total For DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	101.47245			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			9.14500	9.14500	9.14500	108.56198			0.00	0	0
Total DSY03 SPOT									0.00	0	0
Total For DSY03									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.64500	103.90679	8.64500	103.88263			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			8.15500	103.82557	8.15500	103.80264	3,899,417,634,000.00		478,162,800	533,467,000	
Total DV22 SPOT							3,899,417,634,000.00		478,162,800	533,467,000	
Total For DV22							3,899,417,634,000.00		478,162,800	533,467,000	
DV22/R On 07/02/2020 Spot Bond			100.00000	31.62124	100.00000	31.55048			0.00	0	0
Total DV22/R207 SPOT									0.00	0	0
Total For DV22/R207									0.00	0	0
DV23 On 27/02/2023 Spot Bond			8.84500	105.71838	8.84500	105.69311	14,493,618,666,000.00		1,638,622,800	12,723,564,600	
Total DV23 SPOT							14,493,618,666,000.00		1,638,622,800	12,723,564,600	
Total For DV23							14,493,618,666,000.00		1,638,622,800	12,723,564,600	
DV23/R On 27/02/2023 Spot Bond			100.00000	12.78690	100.00000	12.75828			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	12.78690	100.00000	12.75828			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			9.09500	104.07717	9.09500	104.05160	85,493,000,000.00		9,400,000	2,500,000	
Total DV24 SPOT							85,493,000,000.00		9,400,000	2,500,000	
Total For DV24							85,493,000,000.00		9,400,000	2,500,000	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.42155	9.69000	101.39504			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.42155	9.69000	101.39504			0.00	0	0
Total DV24/R2023 SPOT									0.00	0	0
Total For DV24/R2023									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV29 On 18/02/2029 Spot Bond			10.33500	99.96815	10.33500	99.94033			0.00	0	0
Total DV29 SPOT									0.00	0	0
Total For DV29									0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.48068	10.10000	101.45306			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.48068	10.10000	101.45306			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC02 On 29/08/2018 Spot Bond					0.00000	101.00411			0.00	0	0
Total DVC029 SPOT									0.00	0	0
Total For DVC029									0.00	0	0
DVC03 On 23/10/2018 Spot Bond					0.00000	101.73631			0.00	0	0
Total DVC030 SPOT									0.00	0	0
Total For DVC030									0.00	0	0
DVF19 On 31/05/2019 Spot Bond					0.00000	101.64025			0.00	0	0
Total DVF19 SPOT									0.00	0	0
Total For DVF19									0.00	0	0
DVF20 On 29/11/2019 Spot Bond					0.00000	101.05266			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20B On 28/03/2020 Spot Bond					0.00000	100.54220			0.00	0	1,000,000,000
Total DVF20B SPOT									0.00	0	1,000,000,000
Total For DVF20B									0.00	0	1,000,000,000
DVF20C On 31/08/2020 Spot Bond					0.00000	101.01291			0.00	0	0
Total DVF20C SPOT									0.00	0	0
Total For DVF20C									0.00	0	0
DVF20D On 23/10/2020 Spot Bond					0.00000	101.83125			0.00	0	0
Total DVF20D SPOT									0.00	0	0
Total For DVF20D									0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	101.08982			0.00	0	0
Total DVF21 SPOT									0.00	0	0
Total For DVF21									0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	100.51017			0.00	0	0
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
DVF22B On 29/08/2022 Spot Bond					0.00000	101.04642			0.00	0	0
Total DVF22B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DVF22B									0.00	0	0
DVF22 On 24/10/2022 Spot Bond					0.00000	101.86275			0.00	0	0
Total DVF22C SPOT									0.00	0	0
Total For DVF22C									0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	101.94771			0.00	0	0
Total DVF24 SPOT									0.00	0	0
Total For DVF24									0.00	0	0
E170 On 01/08/2020 Spot Bond			7.86500	114.28295	7.86500	114.25859			4,041,397,217,000.00	513,845,800	413,022,900
Total E170 SPOT									4,041,397,217,000.00	513,845,800	413,022,900
Total For E170									4,041,397,217,000.00	513,845,800	413,022,900
E170/R On 01/08/2020 Spot Bond			100.00000	29.18206	100.00000	29.11676			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			8.52500	102.72599	8.52500	102.70269			0.00	0	0
Total ECN20 SPOT									0.00	0	0
Total For ECN20									0.00	0	0
ECN22 On 14/03/2022 Spot Bond			8.75500	104.02205	8.75500	103.99783			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			9.10500	104.59754	9.10500	104.57223			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			3.46500	107.87166	3.46500	107.85129			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			3.15000	103.33158	3.15000	103.31280			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	118.28245	2.25000	118.26386			0.00	0	0
Total EL037/I2038 SPOT									0.00	0	0
Total For EL037/I2038									0.00	0	0
EL28 On 02/05/2028 Spot Bond			2.98000	133.76596	2.98000	133.74227			1,072,800,000,000.00	360,000,000	200,000,000
Total EL28 SPOT									1,072,800,000,000.00	360,000,000	200,000,000
Total For EL28									1,072,800,000,000.00	360,000,000	200,000,000
EL29 On 19/11/2029 Spot Bond			2.98000	120.43557	2.98000	120.41426			596,000,000,000.00	200,000,000	170,000,000
Total EL29 SPOT									596,000,000,000.00	200,000,000	170,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EL29										596,000,000,000.00	200,000,000	170,000,000
EL30 On 29/07/2030 Spot Bond			3.00000	118.57890	3.00000	118.55784				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			3.11000	109.50977	3.11000	109.49004				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			3.12000	104.36947	3.12000	104.35059				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	118.28245	2.25000	118.26386				0.00	0	0
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			8.72000	105.91100	8.72000	105.88603				0.00	0	71,100,000
Total EMM01 SPOT										0.00	0	71,100,000
Total For EMM01										0.00	0	71,100,000
EMM02 On 11/03/2021 Spot Bond			8.64500	106.18492	8.64500	106.16050				0.00	0	190,000,000
Total EMM02 SPOT										0.00	0	190,000,000
Total For EMM02										0.00	0	190,000,000
EMM03 On 04/05/2024 Spot Bond			9.87500	105.21331	9.87500	105.18530				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			10.13500	10.13500	10.13500	100.13332				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.38500	10.38500	10.38500	100.95059				0.00	0	1,999,999,800
Total EMM05 SPOT										0.00	0	1,999,999,800
Total For EMM05										0.00	0	1,999,999,800
EMM06 On 23/06/2025 Spot Bond			9.97500	104.48434	9.97500	103.84983				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			9.82500	106.82995	9.82500	105.02059				0.00	0	0
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			10.39500	109.45497	10.39500	93.05038				0.00	0	0
Total EMM07P SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EMM07P										0.00	0	0
EPF002 On 28/05/2018 Spot Bond					0.00000	101.06993				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF006 On 19/08/2018 Spot Bond					0.00000	101.54316				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	101.02991				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond					0.00000	101.27001				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	101.85340				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	101.30882				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	101.63633				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPF03U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF03U SPOT										0.00	0	0
Total For EPF03U										0.00	0	0
EPFC34 On 06/09/2018 Spot Bond					0.00000	100.88514				0.00	0	0
Total EPFC34 SPOT										0.00	0	0
Total For EPFC34										0.00	0	0
EPFC35 On 03/05/2018 Spot Bond					0.00000	101.43260				0.00	0	0
Total EPFC35 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPFC35										0.00	0	0
EPFC3 On 06/11/2018 Spot Bond					0.00000	101.50367				0.00	0	0
Total EPFC36 SPOT										0.00	0	0
Total For EPFC36										0.00	0	0
EPFC3 On 04/03/2019 Spot Bond					0.00000	100.97452				0.00	0	0
Total EPFC37 SPOT										0.00	0	0
Total For EPFC37										0.00	0	0
EPFC3 On 03/10/2018 Spot Bond					0.00000	100.18136				0.00	0	0
Total EPFC38 SPOT										0.00	0	0
Total For EPFC38										0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	97.32184				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS08 On 04/10/2018 Spot Bond					0.00000	99.68619				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	102.04918				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
ERS3B On 17/08/2019 Spot Bond					0.00000	101.31330				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/05/2019 Spot Bond					0.00000	101.33139				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/08/2019 Spot Bond					0.00000	101.38385				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERS3C On 17/05/2019 Spot Bond					0.00000	101.47124			0.00	0	0
Total ERS3C5 SPOT									0.00	0	0
Total For ERS3C5									0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	106.27500	10.00000	106.24700			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA1 On 17/08/2018 Spot Bond					0.00000	101.21110			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA2 On 17/08/2018 Spot Bond					0.00000	101.43433			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.97560			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2 On 17/05/2019 Spot Bond					0.00000	101.66276			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ERSA2 On 17/08/2019 Spot Bond					0.00000	101.61616			0.00	0	0
Total ERSA23 SPOT									0.00	0	0
Total For ERSA23									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.26395			0.00	0	0
Total ERSA24 SPOT									0.00	0	0
Total For ERSA24									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.30631			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			7.99000	99.84700	7.99000	99.82518			0.00	0	88,000,000
Total ES18 SPOT									0.00	0	88,000,000
Total For ES18									0.00	0	88,000,000
ES18/R On 20/04/2018 Spot Bond			9.25000	99.82291	9.25000	99.79767			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			8.60500	107.50712	8.60500	107.48210		32,788,094,449,000.00		3,810,353,800	1,941,855,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES23 SPOT									12,788,094,449,000.00	3,810,353,800	1,941,855,700
Total For ES23									12,788,094,449,000.00	3,810,353,800	1,941,855,700
ES23/R On 25/01/2023 Spot Bond			10.00000	102.12482	10.00000	102.09730			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			9.35500	91.90630	9.35500	91.88334			178,812,465,372,000.00	19,114,106,400	10,239,675,700
Total ES26 SPOT									178,812,465,372,000.00	19,114,106,400	10,239,675,700
Total For ES26									178,812,465,372,000.00	19,114,106,400	10,239,675,700
ES26/R On 02/04/2026 Spot Bond			7.85000	100.23169	7.85000	100.21060			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			10.19000	79.88110	10.17000	79.98971			111,488,622,884,000.00	10,940,983,600	34,576,715,300
Total ES33 SPOT									111,488,622,884,000.00	10,940,983,600	34,576,715,300
Total For ES33									111,488,622,884,000.00	10,940,983,600	34,576,715,300
ES33/R On 15/09/2033 Spot Bond			7.50000	100.58191	7.50000	100.56178			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			10.35000	87.66992	10.35000	87.64563			61,824,040,020,000.00	5,973,337,200	8,965,988,900
Total ES42 SPOT									61,824,040,020,000.00	5,973,337,200	8,965,988,900
Total For ES42									61,824,040,020,000.00	5,973,337,200	8,965,988,900
ES42/R On 25/04/2042 Spot Bond			8.50000	103.96430	8.50000	103.94053			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF01U SPOT									0.00	0	0
Total For ESF01U									0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF02U SPOT									0.00	0	0
Total For ESF02U									0.00	0	0
EXX02 On 19/05/2019 Spot Bond					0.00000	100.34605			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	100.61550			0.00	0	0
Total FBJ20Z SPOT									0.00	0	0
Total For FBJ20Z									0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.63383			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF01U SPOT										0.00	0	0
Total For FIF01U										0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF02U SPOT										0.00	0	0
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond					0.00000	101.46328				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond					0.00000	100.44425				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond					0.00000	101.27400				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	101.98797				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.45227				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.56110				0.00	0	90,000,000
Total FIFB14 SPOT										0.00	0	90,000,000
Total For FIFB14										0.00	0	90,000,000
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.27020				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FIFC32 On 24/05/2018 Spot Bond					0.00000	100.99172				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			8.24000	102.78940	8.24000	102.76660			5,932,800,000,000.00		720,000,000	360,000,000
Total FRB05 SPOT									5,932,800,000,000.00		720,000,000	360,000,000
Total For FRB05									5,932,800,000,000.00		720,000,000	360,000,000
FRB12 On 02/06/2019 Spot Bond					0.00000	101.58132				0.00	0	80,000,000
Total FRB12 SPOT										0.00	0	80,000,000
Total For FRB12										0.00	0	80,000,000
FRB13 On 02/06/2021 Spot Bond					0.00000	99.74575				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			10.14500	10.14500	10.14500	103.19210				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2020 Spot Bond					0.00000	103.63211				0.00	0	80,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB15 SPOT									0.00	0	80,000,000
Total For FRB15									0.00	0	80,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	102.74136			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0
FRB17 On 08/01/2022 Spot Bond					0.00000	100.18270			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	103.86165			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			10.84500	103.72577	10.84500	103.69568			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	102.85833			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	101.38965			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	104.23465			0.00	0	0
Total FRB22 SPOT									0.00	0	0
Total For FRB22									0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	101.22901			0.00	0	0
Total FRB23 SPOT									0.00	0	0
Total For FRB23									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			8.37000	106.08039	8.37000	106.05649			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2:On 21/12/2018 Spot Bond					0.00000	101.73357			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.71000	150.65969	2.71000	150.63411		108,400,000,000.00		40,000,000	118,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRBI22 SPOT									108,400,000,000.00	40,000,000	118,000,000
Total For FRBI22									108,400,000,000.00	40,000,000	118,000,000
FRBI23 On 07/12/2023 Spot Bond			2.90000	2.90000	2.90000	293.68487			638,000,000,000.00	220,000,000	110,000,000
Total FRBI23 SPOT									638,000,000,000.00	220,000,000	110,000,000
Total For FRBI23									638,000,000,000.00	220,000,000	110,000,000
FRBI25 On 31/01/2025 Spot Bond			3.17200	3.17200	3.17200	125.92704			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.65000	3.65000	3.65000	169.49349			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			3.47500	3.47500	3.47500	87.60089			0.00	0	0
Total FRBI29 SPOT									0.00	0	0
Total For FRBI29									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			3.85500	3.85500	3.85500	207.93199			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			3.96500	96.04016	3.96500	96.02069			0.00	0	0
Total FRBI46 SPOT									0.00	0	0
Total For FRBI46									0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			3.99000	98.42036	3.99000	99.29937			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			8.12000	8.12000	8.12000	81.33150			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			9.44000	9.44000	9.44000	55.34342			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.47000	9.47000	9.47000	54.65514			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC10 On 03/06/2021 Spot Bond					0.00000	101.22426			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC16 On 20/06/2018 Spot Bond					0.00000	100.62601			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC168: On 31/01/2025 Spot Bond			3.96500	3.96500	3.96500	119.85594				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC169: On 20/06/2018 Spot Bond					0.00000	100.65569				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC170: On 20/06/2018 Spot Bond					0.00000	100.65291				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC171: On 20/06/2018 Spot Bond					0.00000	100.65569				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC174: On 20/09/2018 Spot Bond					0.00000	100.62472				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC176: On 20/09/2018 Spot Bond					0.00000	100.61299				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177: On 06/08/2023 Spot Bond					0.00000	101.43614				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178: On 20/09/2020 Spot Bond					0.00000	100.69661				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC179: On 06/08/2023 Spot Bond					0.00000	99.06969				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181: On 20/12/2018 Spot Bond					0.00000	102.30596				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC183: On 20/12/2018 Spot Bond					0.00000	100.78129				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185: On 20/03/2019 Spot Bond					0.00000	100.63628				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188:On 20/03/2019 Spot Bond					0.00000	100.64960				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189:On 02/04/2019 Spot Bond					0.00000	100.21711				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192:On 25/11/2020 Spot Bond			10.00000	106.27500	10.00000	106.24700				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193:On 20/06/2024 Spot Bond					0.00000	100.67886				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195:On 20/06/2019 Spot Bond					0.00000	100.96382				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206:On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207:On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208:On 07/10/2020 Spot Bond					0.00000	102.70021				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209:On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC210:On 20/12/2019 Spot Bond					0.00000	100.66797				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210:On 07/05/2020 Spot Bond					0.00000	101.62047				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212:On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC21: On 07/11/2019 Spot Bond					0.00000	101.62043				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 04/11/2019 Spot Bond					0.00000	101.67776				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			3.27000	147.68423	3.27000	147.65690				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 20/05/2020 Spot Bond					0.00000	101.31192				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC23: On 25/06/2018 Spot Bond					0.00000	100.45799				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			4.13000	143.24777	4.13000	143.21791				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond					0.00000	100.92957				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	110.63602				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	113.18601				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	111.08987				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	113.94805				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	113.43907				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC24 On 08/02/2020 Spot Bond					0.00000	110.66882				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24 On 08/02/2020 Spot Bond					0.00000	110.34770				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	104.49443				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24 On 08/02/2020 Spot Bond					0.00000	110.20568				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	104.44915				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	103.56588				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24 On 08/02/2020 Spot Bond					0.00000	110.20042				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24 On 08/02/2020 Spot Bond					0.00000	102.04416				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	111.91549				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25 On 19/10/2020 Spot Bond					0.00000	94.24852				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25 On 13/02/2022 Spot Bond					0.00000	101.70389				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25 On 14/03/2022 Spot Bond					0.00000	100.77308				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC25: On 27/03/2020 Spot Bond					0.00000	100.60890			0.00	0	0
Total FRC254 SPOT									0.00	0	0
Total For FRC254									0.00	0	0
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC255 SPOT									0.00	0	0
Total For FRC255									0.00	0	0
FRC25: On 17/07/2027 Spot Bond					0.00000	102.18554			0.00	0	0
Total FRC256 SPOT									0.00	0	0
Total For FRC256									0.00	0	0
FRC25: On 27/03/2020 Spot Bond					0.00000	100.42535			0.00	0	0
Total FRC257 SPOT									0.00	0	0
Total For FRC257									0.00	0	0
FRC25: On 08/05/2020 Spot Bond					0.00000	101.60454			0.00	0	0
Total FRC258 SPOT									0.00	0	0
Total For FRC258									0.00	0	0
FRC25: On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	103.21219			0.00	0	0
Total FRC259 SPOT									0.00	0	0
Total For FRC259									0.00	0	0
FRC26: On 27/02/2023 Spot Bond			3.45500	102.11811	3.45500	102.09870			0.00	0	0
Total FRC260 SPOT									0.00	0	0
Total For FRC260									0.00	0	0
FRC26: On 10/10/2020 Spot Bond					0.00000	100.04290			0.00	0	0
Total FRC261 SPOT									0.00	0	0
Total For FRC261									0.00	0	0
FRC26: On 13/07/2020 Spot Bond					0.00000	99.97771			0.00	0	0
Total FRC262 SPOT									0.00	0	0
Total For FRC262									0.00	0	0
FRC26: On 15/03/2019 Spot Bond					0.00000	100.67868			0.00	0	0
Total FRC263 SPOT									0.00	0	0
Total For FRC263									0.00	0	0
FRC26: On 13/07/2020 Spot Bond					0.00000	99.97776			0.00	0	0
Total FRC264 SPOT									0.00	0	0
Total For FRC264									0.00	0	0
FRC26: On 20/06/2021 Spot Bond					0.00000	100.74776			0.00	0	0
Total FRC265 SPOT									0.00	0	0
Total For FRC265									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC266 On 23/08/2019 Spot Bond					0.00000	101.12771			0.00	0	0
Total FRC266 SPOT									0.00	0	0
Total For FRC266									0.00	0	0
FRC267 On 06/08/2023 Spot Bond					0.00000	104.61183			0.00	0	0
Total FRC267 SPOT									0.00	0	0
Total For FRC267									0.00	0	0
FRC268 On 10/10/2020 Spot Bond					0.00000	100.04342			0.00	0	0
Total FRC268 SPOT									0.00	0	0
Total For FRC268									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.91000	3.91000	3.91000	144.33840			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.85000	3.85000	3.85000	144.64577			0.00	0	0
Total FRC69 SPOT									0.00	0	0
Total For FRC69									0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.83000	3.83000	3.83000	144.74840			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRD01U On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD01U SPOT									0.00	0	0
Total For FRD01U									0.00	0	0
FRD17U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD17U SPOT									0.00	0	0
Total For FRD17U									0.00	0	0
FRI33 On 28/02/2033 Spot Bond			3.89000	89.72795	3.89000	89.33221			0.00	0	0
Total FRI33 SPOT									0.00	0	0
Total For FRI33									0.00	0	0
FRI38 On 31/01/2038 Spot Bond			3.73500	107.74409	3.73500	107.72279			0.00	0	0
Total FRI38 SPOT									0.00	0	0
Total For FRI38									0.00	0	0
FRJ19 On 04/04/2019 Spot Bond					0.00000	100.43837			0.00	0	0
Total FRJ19 SPOT									0.00	0	0
Total For FRJ19									0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.54074			0.00	0	19,354,300
Total FRJ20 SPOT									0.00	0	19,354,300
Total For FRJ20									0.00	0	19,354,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.86636			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.02970			0.00	8,200,000,000	4,100,000,000
Total FRJ22 SPOT									0.00	8,200,000,000	4,100,000,000
Total For FRJ22									0.00	8,200,000,000	4,100,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.90554			0.00	0	0
Total FRJ23 SPOT									0.00	0	0
Total For FRJ23									0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.74702			0.00	0	140,000,000
Total FRJ25 SPOT									0.00	0	140,000,000
Total For FRJ25									0.00	0	140,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.16507			0.00	0	15,000,000,000
Total FRJ27 SPOT									0.00	0	15,000,000,000
Total For FRJ27									0.00	0	15,000,000,000
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.77800	2.77800	2.77800	109.16836			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			2.98000	2.98000	2.98000	120.94557			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	101.82257			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond					0.00000	101.82257			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			3.12000	109.03219	3.12000	118.35289			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS10 On 07/12/2033 Spot Bond			3.15500	225.97116	3.15500	225.93018				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			3.91000	104.93190	3.91000	104.91067				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS11 On 07/12/2033 Spot Bond			3.18500	3.18500	3.18500	225.12071				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS11 On 29/04/2019 Spot Bond					0.00000	102.16857				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS11 On 31/01/2025 Spot Bond			3.22000	125.57292	3.22000	125.54986				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			3.70500	108.23529	3.70500	108.21399				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			3.65000	109.14283	3.65000	109.12151				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS12 On 07/12/2033 Spot Bond			3.30500	122.97286	3.30500	221.91800				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS12 On 07/12/2033 Spot Bond			3.35500	220.64115	3.35500	220.59993				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS12 On 31/01/2025 Spot Bond			2.75000	113.21697	2.75000	113.19764				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS12 On 07/12/2033 Spot Bond			3.38500	219.85493	3.38500	219.81367				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS12 On 31/01/2038 Spot Bond			4.48000	96.37000	4.48000	96.34901				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS126 On 31/03/2028 Spot Bond			4.07000	163.52007	4.07000	163.48648			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS127 On 31/01/2038 Spot Bond			4.01000	90.23035	4.01000	103.34364			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			3.59000	108.27836	3.59000	170.37207			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			3.65000	169.52641	3.65000	169.49349			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			3.89500	206.99927	3.89500	206.95760			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS133 On 24/03/2020 Spot Bond					0.00000	96.46896			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			3.94000	90.87318	3.94000	104.43755			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.19500	4.19500	4.19500	100.51888			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS136 On 31/01/2038 Spot Bond			3.72000	107.98935	3.72000	107.96805			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS137 On 31/03/2028 Spot Bond			3.46000	172.32614	3.46000	172.29354			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS138 On 07/12/2033 Spot Bond			3.66500	212.67956	3.66500	212.63806			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.59000	170.40489	3.59000	170.37207			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS14: On 31/03/2028 Spot Bond			3.59000	170.40489	3.59000	170.37207			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS14: On 31/03/2028 Spot Bond			3.88000	100.46689	3.88000	166.17325			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS14: On 31/01/2025 Spot Bond			3.52000	123.24479	3.52000	123.22115			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0
FRS14: On 31/01/2022 Spot Bond			2.97000	149.26959	2.97000	149.24318			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS14: On 31/03/2028 Spot Bond			3.94000	165.35277	3.94000	165.31938			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS15: On 31/03/2028 Spot Bond			3.98000	164.78637	3.98000	164.75291			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS15: On 31/01/2025 Spot Bond			3.49000	123.47540	3.49000	123.45182			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS15: On 31/03/2028 Spot Bond			3.95000	165.21095	3.95000	165.17755			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS15: On 31/03/2028 Spot Bond			3.99000	3.99000	3.99000	164.61165			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS15: On 19/05/2019 Spot Bond					0.00000	118.80491			0.00	0	0
Total FRS157 SPOT									0.00	0	0
Total For FRS157									0.00	0	0
FRS15: On 20/06/2022 Spot Bond					0.00000	88.74632			0.00	0	0
Total FRS158 SPOT									0.00	0	0
Total For FRS158									0.00	0	0
FRS15: On 06/06/2023 Spot Bond					0.00000	91.03491			0.00	0	0
Total FRS159 SPOT									0.00	0	0
Total For FRS159									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS16(On 06/06/2024 Spot Bond					0.00000	90.73780				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS16(On 06/06/2025 Spot Bond					0.00000	88.57684				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS16(On 20/06/2022 Spot Bond					0.00000	72.19002				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS16(On 06/06/2023 Spot Bond					0.00000	74.60915				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS16(On 06/06/2024 Spot Bond					0.00000	76.77890				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS16(On 06/06/2025 Spot Bond					0.00000	75.99887				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS16(On 01/08/2021 Spot Bond					0.00000	48.23084				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS16(On 01/08/2022 Spot Bond					0.00000	61.28724				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS16(On 01/08/2022 Spot Bond					0.00000	59.18077				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS16(On 01/08/2021 Spot Bond					0.00000	50.23229				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS17(On 01/08/2022 Spot Bond					0.00000	127.62967				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS17(On 16/10/2022 Spot Bond					0.00000	99.91251				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS172 On 16/10/2024 Spot Bond					0.00000	99.90655				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS173 On 13/11/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS174 On 13/05/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS175 On 26/01/2024 Spot Bond					0.00000	70.37042				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS176 On 26/01/2024 Spot Bond					0.00000	70.37030				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.56000	2.56000	2.56000	298.56246				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.45000	2.45000	2.45000	300.16122				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.17000	3.17000	3.17000	289.87948				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.93000	2.93000	2.93000	149.45619				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	101.79032				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.46000	152.01067	2.46000	151.98589				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	101.64163				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS64 On 26/01/2042 Spot Bond			2.96000	116.78097	2.96000	116.76035			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			2.67500	93.40679	2.67500	124.85667			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			2.68000	2.68000	2.68000	129.86741			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS86 On 23/04/2018 Spot Bond					0.00000	99.98795			0.00	0	0
Total FRS86 SPOT									0.00	0	0
Total For FRS86									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.71000	2.71000	2.71000	129.62322			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			3.36000	3.36000	3.36000	287.23704			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond					0.00000	101.53600			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 27/08/2018 Spot Bond					0.00000	101.11745			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			6.79500	99.98138	6.79500	99.96279			0.00	0	0
Total FRX18 SPOT									0.00	0	0
Total For FRX18									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			7.82500	105.41537	7.82500	105.39303			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			8.00500	101.92013	8.00500	101.89828			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			8.64500	8.64500	8.64500	97.38628			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX24 On 10/12/2024 Spot Bond			9.01000	112.20967	9.01000	112.18251			0.00	0	52,900,000
Total FRX24 SPOT									0.00	0	52,900,000
Total For FRX24									0.00	0	52,900,000
FRX26 On 01/10/2026 Spot Bond			9.44500	100.62057	9.44500	100.59519		14,856,040,500,000.00	1,572,900,000	653,200,000	
Total FRX26 SPOT								14,856,040,500,000.00	1,572,900,000	653,200,000	
Total For FRX26								14,856,040,500,000.00	1,572,900,000	653,200,000	
FRX27 On 07/03/2027 Spot Bond			9.37500	105.85258	9.37500	105.82623		2,580,000,000,000.00	275,200,000	73,600,000	
Total FRX27 SPOT								2,580,000,000,000.00	275,200,000	73,600,000	
Total For FRX27								2,580,000,000,000.00	275,200,000	73,600,000	
FRX30 On 31/01/2030 Spot Bond			9.92500	100.70993	9.92500	100.68298		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			10.05500	97.35854	10.05500	97.33216		0.00	0	0	
Total FRX31 SPOT								0.00	0	0	
Total For FRX31								0.00	0	0	
FRX32 On 31/03/2032 Spot Bond			9.94500	106.27299	9.94500	104.62846		3,261,960,000,000.00	328,000,000	167,700,000	
Total FRX32 SPOT								3,261,960,000,000.00	328,000,000	167,700,000	
Total For FRX32								3,261,960,000,000.00	328,000,000	167,700,000	
FRX45 On 14/04/2045 Spot Bond			10.71500	76.15286	10.71500	76.13102		0.00	0	0	
Total FRX45 SPOT								0.00	0	0	
Total For FRX45								0.00	0	0	
FS1A5 On 20/09/2018 Spot Bond					0.00000	100.62443		0.00	0	0	
Total FS1A5 SPOT								0.00	0	0	
Total For FS1A5								0.00	0	0	
FS1B1 On 20/09/2018 Spot Bond					0.00000	100.71353		0.00	0	0	
Total FS1B1 SPOT								0.00	0	0	
Total For FS1B1								0.00	0	0	
FS1C1 On 20/09/2018 Spot Bond					0.00000	100.62472		0.00	0	0	
Total FS1C1 SPOT								0.00	0	0	
Total For FS1C1								0.00	0	0	
FS1D1 On 20/09/2018 Spot Bond					0.00000	100.70492		0.00	0	0	
Total FS1D1 SPOT								0.00	0	0	
Total For FS1D1								0.00	0	0	
FS2A4 On 20/11/2018 Spot Bond					0.00000	0.00000		0.00	0	0	
Total FS2A4 SPOT								0.00	0	0	
Total For FS2A4								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS2A5 On 20/02/2019 Spot Bond					0.00000	101.29044				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/02/2019 Spot Bond					0.00000	101.24956				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/02/2019 Spot Bond					0.00000	101.28415				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/02/2019 Spot Bond					0.00000	101.43623				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	101.31697				0.00	0	0
Total FS3A5 SPOT										0.00	0	0
Total For FS3A5										0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	101.49236				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A3L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5E1U SPOT									0.00	0	0
Total For FS5E1U									0.00	0	0
GBL02 On 15/10/2018 Spot Bond					0.00000	99.90664			0.00	0	0
Total GBL02 SPOT									0.00	0	0
Total For GBL02									0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	101.55947			0.00	0	0
Total GBL03 SPOT									0.00	0	0
Total For GBL03									0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GH2A1U SPOT									0.00	0	0
Total For GH2A1U									0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.09770			0.00	0	0
Total GH31A2 SPOT									0.00	0	0
Total For GH31A2									0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.10989			0.00	0	0
Total GH31A3 SPOT									0.00	0	0
Total For GH31A3									0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	101.18913			0.00	0	0
Total GH31B SPOT									0.00	0	0
Total For GH31B									0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	101.28657			0.00	0	0
Total GH31C SPOT									0.00	0	0
Total For GH31C									0.00	0	0
GH31D On 25/02/2020 Spot Bond					0.00000	101.34742			0.00	0	0
Total GH31D SPOT									0.00	0	0
Total For GH31D									0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GH41U SPOT									0.00	0	0
Total For GH41U									0.00	0	0
GPT44 On 06/06/2018 Spot Bond					0.00000	100.76889			0.00	0	0
Total GPT44 SPOT									0.00	0	0
Total For GPT44									0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB01U SPOT									0.00	0	0
Total For GRB01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB12 On 31/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB12U SPOT										0.00	0	0
Total For GRB12U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB13U SPOT										0.00	0	0
Total For GRB13U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB14U SPOT										0.00	0	0
Total For GRB14U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB26 On 30/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB26U SPOT										0.00	0	0
Total For GRB26U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	101.49977				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond					0.00000	100.79135				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT09 On 15/10/2018 Spot Bond					0.00000	100.08713			0.00	0	0
Total GRT09 SPOT									0.00	0	0
Total For GRT09									0.00	0	0
GRT10 On 13/05/2019 Spot Bond					0.00000	101.97997			0.00	0	500,000,000
Total GRT10 SPOT									0.00	0	500,000,000
Total For GRT10									0.00	0	500,000,000
GRT11 On 13/05/2021 Spot Bond					0.00000	101.42231			0.00	0	0
Total GRT11 SPOT									0.00	0	0
Total For GRT11									0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	101.16164			0.00	0	0
Total GRT12 SPOT									0.00	0	0
Total For GRT12									0.00	0	0
GRT13 On 15/04/2020 Spot Bond					0.00000	99.91431			0.00	0	0
Total GRT13 SPOT									0.00	0	0
Total For GRT13									0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	101.33337			0.00	0	0
Total GRT14 SPOT									0.00	0	0
Total For GRT14									0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	100.00583			0.00	0	0
Total GRT15 SPOT									0.00	0	0
Total For GRT15									0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	99.88905			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			9.03500	104.64878	9.03500	104.62337		3,020,400,500,000.00	334,300,000	334,300,000	89,400,000
Total GRT17 SPOT								3,020,400,500,000.00	334,300,000	334,300,000	89,400,000
Total For GRT17								3,020,400,500,000.00	334,300,000	334,300,000	89,400,000
GRT18 On 13/03/2020 Spot Bond					0.00000	100.93392			0.00	0	0
Total GRT18 SPOT									0.00	0	0
Total For GRT18									0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	101.74531			0.00	0	90,000,000
Total GRT19 SPOT									0.00	0	90,000,000
Total For GRT19									0.00	0	90,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	100.21420			0.00	0	0
Total GRT20 SPOT									0.00	0	0
Total For GRT20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT21 On 03/04/2024 Spot Bond			9.62500	102.47755	9.62500	100.92726			0.00	0	0
Total GRT21 SPOT									0.00	0	0
Total For GRT21									0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	99.91457			0.00	0	0
Total GRT22 SPOT									0.00	0	0
Total For GRT22									0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	100.15795			0.00	0	200,000,000
Total GRT23 SPOT									0.00	0	200,000,000
Total For GRT23									0.00	0	200,000,000
GRT24 On 09/03/2023 Spot Bond					0.00000	100.84062			0.00	0	0
Total GRT24G SPOT									0.00	0	0
Total For GRT24G									0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	100.86801			0.00	0	0
Total GRT25G SPOT									0.00	0	0
Total For GRT25G									0.00	0	0
GRT26 On 09/03/2028 Spot Bond					0.00000	100.89641			0.00	195,900,000	52,400,000
Total GRT26G SPOT									0.00	195,900,000	52,400,000
Total For GRT26G									0.00	195,900,000	52,400,000
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRX01U SPOT									0.00	0	0
Total For GRX01U									0.00	0	0
HC2T2 On 05/10/2018 Spot Bond					0.00000	100.15507			0.00	0	0
Total HC2T2 SPOT									0.00	0	0
Total For HC2T2									0.00	0	0
HC5T1 On 29/10/2018 Spot Bond					0.00000	101.06252			0.00	0	0
Total HC5T1 SPOT									0.00	0	0
Total For HC5T1									0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0
HILB03 On 02/05/2018 Spot Bond					0.00000	101.64810			0.00	0	0
Total HILB03 SPOT									0.00	0	0
Total For HILB03									0.00	0	0
HILB04 On 01/11/2019 Spot Bond					0.00000	101.87674			0.00	0	0
Total HILB04 SPOT									0.00	0	0
Total For HILB04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB05 On 11/07/2019 Spot Bond					0.00000	100.29155			0.00	0	0
Total HILB05 SPOT									0.00	0	0
Total For HILB05									0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	100.02188			0.00	0	0
Total HILB06 SPOT									0.00	0	0
Total For HILB06									0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	100.02224			0.00	0	0
Total HILB07 SPOT									0.00	0	0
Total For HILB07									0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	100.38630			0.00	0	0
Total HILB08 SPOT									0.00	0	0
Total For HILB08									0.00	0	0
HILB09 On 29/03/2025 Spot Bond					0.00000	100.39732			0.00	186,000,000	68,100,000
Total HILB09 SPOT									0.00	186,000,000	68,100,000
Total For HILB09									0.00	186,000,000	68,100,000
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C4U SPOT									0.00	0	0
Total For HM1C4U									0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C5U SPOT									0.00	0	0
Total For HM1C5U									0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1D4U SPOT									0.00	0	0
Total For HM1D4U									0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1D5U SPOT									0.00	0	0
Total For HM1D5U									0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1E4U SPOT									0.00	0	0
Total For HM1E4U									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	106.27500	10.00000	106.24700			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF06 On 20/02/2020 Spot Bond					0.00000	101.42241			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF08 On 15/04/2019 Spot Bond					0.00000	99.89817			0.00	0	0
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0
HPF09 On 15/04/2019 Spot Bond					0.00000	100.15500			0.00	0	0
Total HPF09 SPOT									0.00	0	0
Total For HPF09									0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	100.21791			0.00	0	0
Total HPF11 SPOT									0.00	0	0
Total For HPF11									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			7.96500	105.60304	7.96500	105.58026			0.00	0	50,000,000
Total HWAY20 SPOT									0.00	0	50,000,000
Total For HWAY20									0.00	0	50,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	25.42142	100.00000	25.36454			0.00	0	0
Total HWAY20/R207 SPOT									0.00	0	0
Total For HWAY20/R207									0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			2.94000	293.16884	2.94000	293.11735			0.00	0	0
Total HWAY23 SPOT									0.00	0	0
Total For HWAY23									0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			2.31000	2.31000	2.31000	309.22087			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			3.02000	91.09287	3.02000	103.22663			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			10.00000	95.84122	10.00000	95.81539		46,636,000,000,000.00	4,663,600,000	3,017,300,000	
Total HWAY34 SPOT								16,636,000,000,000.00	4,663,600,000	3,017,300,000	
Total For HWAY34								16,636,000,000,000.00	4,663,600,000	3,017,300,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.86915	100.00000	10.84484		0.00	0	0	
Total HWAY34/R208 SPOT								0.00	0	0	
Total For HWAY34/R208								0.00	0	0	
HWAY3 On 31/07/2035 Spot Bond			9.96000	96.01076	9.96000	95.98499		26,051,376,000,000.00	2,615,600,000	1,211,100,000	
Total HWAY35 SPOT								16,051,376,000,000.00	2,615,600,000	1,211,100,000	
Total For HWAY35								16,051,376,000,000.00	2,615,600,000	1,211,100,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.86906	100.00000	10.84474		0.00	0	0	
Total HWAY35/R209 SPOT								0.00	0	0	
Total For HWAY35/R209								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWF08 On 15/07/2019 Spot Bond					0.00000	99.91482			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond					0.00000	100.97628			0.00	0	0
Total HWF09 SPOT									0.00	0	0
Total For HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	106.27500	10.00000	106.24700			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			2.12000	134.54268	2.07000	134.94662		142,924,888,000,000.00	67,417,400,000	103,424,900,000	
Total I2025 SPOT								12,924,888,000,000.00	67,417,400,000	103,424,900,000	
Total For I2025								12,924,888,000,000.00	67,417,400,000	103,424,900,000	
I2029 On 31/03/2029 Spot Bond			2.40000	102.62499	2.40000	102.60852		97,440,000,000,000.00	40,600,000,000	73,747,743,900	
Total I2029 SPOT								17,440,000,000,000.00	40,600,000,000	73,747,743,900	
Total For I2029								17,440,000,000,000.00	40,600,000,000	73,747,743,900	
I2033 On 28/02/2033 Spot Bond			2.39000	107.98136	2.39000	107.96408		23,565,400,000,000.00	9,860,000,000	87,608,485,900	
Total I2033 SPOT								23,565,400,000,000.00	9,860,000,000	87,608,485,900	
Total For I2033								23,565,400,000,000.00	9,860,000,000	87,608,485,900	
I2038 On 31/01/2038 Spot Bond			2.38000	132.87181	2.36000	133.27055		130,028,920,000,000.00	54,634,000,000	189,989,080,000	
Total I2038 SPOT								10,028,920,000,000.00	54,634,000,000	189,989,080,000	
Total For I2038								10,028,920,000,000.00	54,634,000,000	189,989,080,000	
I2046 On 31/03/2046 Spot Bond			2.59000	125.10950	2.59000	125.08876		193,709,726,000,000.00	74,791,400,000	122,126,081,500	
Total I2046 SPOT								13,709,726,000,000.00	74,791,400,000	122,126,081,500	
Total For I2046								13,709,726,000,000.00	74,791,400,000	122,126,081,500	
I2050 On 31/12/2050 Spot Bond			2.59000	133.19340	2.59000	133.17122		105,779,744,000,000.00	40,841,600,000	123,906,992,722	
Total I2050 SPOT								15,779,744,000,000.00	40,841,600,000	123,906,992,722	
Total For I2050								15,779,744,000,000.00	40,841,600,000	123,906,992,722	
IB105U On 22/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB105U SPOT								0.00	0	0	
Total For IB105U								0.00	0	0	
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB107U SPOT								0.00	0	0	
Total For IB107U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	101.09119			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			8.51000	8.51000	8.51000	105.39560			0.00	0	0
Total IBL101 SPOT									0.00	0	0
Total For IBL101									0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	101.63354			0.00	0	1,020,000,000
Total IBL102 SPOT									0.00	0	1,020,000,000
Total For IBL102									0.00	0	1,020,000,000
IBL103 On 08/06/2018 Spot Bond					0.00000	100.84169			0.00	0	0
Total IBL103 SPOT									0.00	0	0
Total For IBL103									0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	99.88046			0.00	0	0
Total IBL104 SPOT									0.00	0	0
Total For IBL104									0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	8.28000	8.28000	101.50761		9,108,000,000,000.00	1,100,000,000	300,000,000	
Total IBL106 SPOT								9,108,000,000,000.00	1,100,000,000	300,000,000	
Total For IBL106								9,108,000,000,000.00	1,100,000,000	300,000,000	
IBL108 On 22/11/2019 Spot Bond					0.00000	101.16300			0.00	0	0
Total IBL108 SPOT									0.00	0	0
Total For IBL108									0.00	0	0
IBL109 On 07/12/2023 Spot Bond			3.02000	292.03083	3.02000	291.98622			0.00	0	0
Total IBL109 SPOT									0.00	0	0
Total For IBL109									0.00	0	0
IBL110 On 07/03/2019 Spot Bond			8.12000	8.12000	8.12000	100.77971			0.00	0	0
Total IBL110 SPOT									0.00	0	0
Total For IBL110									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.53000	2.53000	2.53000	151.60597			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	106.27500	10.00000	106.24700			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL45 On 21/12/2018 Spot Bond			8.22000	8.22000	8.22000	102.29726			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			8.54500	8.54500	8.54500	99.64855		962,167,000,000.00		112,600,000	30,100,000
Total IBL46 SPOT								962,167,000,000.00		112,600,000	30,100,000
Total For IBL46								962,167,000,000.00		112,600,000	30,100,000
IBL50 On 02/08/2020 Spot Bond			8.53500	102.89789	8.53500	102.87412			0.00	0	50,000,000
Total IBL50 SPOT									0.00	0	50,000,000
Total For IBL50									0.00	0	50,000,000
IBL53 On 31/07/2018 Spot Bond					0.00000	101.63541			0.00	0	70,000,000
Total IBL53 SPOT									0.00	0	70,000,000
Total For IBL53									0.00	0	70,000,000
IBL55 On 31/07/2018 Spot Bond			8.00000	101.62709	8.00000	101.60534			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond					0.00000	101.78052			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL59 On 17/02/2019 Spot Bond			7.96000	102.38622	7.96000	102.36415			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			9.19500	106.24733	9.19500	106.22096			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond					0.00000	100.24353			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0
IBL64 On 29/07/2019 Spot Bond					0.00000	101.62975			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	101.72052			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.26000	147.73675	3.26000	147.70946			0.00	0	60,000,000
Total IBL67 SPOT									0.00	0	60,000,000
Total For IBL67									0.00	0	60,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL68 On 29/06/2018 Spot Bond					0.00000	100.33409			0.00	0	0
Total IBL68 SPOT									0.00	0	0
Total For IBL68									0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL69U SPOT									0.00	0	0
Total For IBL69U									0.00	0	0
IBL73 On 19/08/2018 Spot Bond					0.00000	101.39148			0.00	0	0
Total IBL73 SPOT									0.00	0	0
Total For IBL73									0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	102.35188			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IBL76 On 25/11/2018 Spot Bond					0.00000	101.28494			0.00	0	0
Total IBL76 SPOT									0.00	0	0
Total For IBL76									0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	101.82430			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			9.24500	106.74768	9.24500	106.72103		1,019,723,500,000.00	110,300,000	29,500,000	
Total IBL78 SPOT								1,019,723,500,000.00	110,300,000	29,500,000	
Total For IBL78								1,019,723,500,000.00	110,300,000	29,500,000	
IBL79 On 27/01/2019 Spot Bond			7.79000	103.73839	7.79000	103.71649		0.00	0	0	
Total IBL79 SPOT								0.00	0	0	
Total For IBL79								0.00	0	0	
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IBL80U SPOT								0.00	0	0	
Total For IBL80U								0.00	0	0	
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IBL81U SPOT								0.00	0	0	
Total For IBL81U								0.00	0	0	
IBL82 On 29/01/2019 Spot Bond					0.00000	102.01912		0.00	0	0	
Total IBL82 SPOT								0.00	0	0	
Total For IBL82								0.00	0	0	
IBL83 On 22/03/2019 Spot Bond					0.00000	100.54987		0.00	0	0	
Total IBL83 SPOT								0.00	0	0	
Total For IBL83								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL84U SPOT									0.00	0	0
Total For IBL84U									0.00	0	0
IBL85 On 20/05/2019 Spot Bond					0.00000	101.77373			0.00	0	0
Total IBL85 SPOT									0.00	0	0
Total For IBL85									0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	102.50648			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			8.09000	105.58015	8.09000	105.55702			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			8.64500	108.56139	8.64500	108.53602			0.00	0	0
Total IBL88 SPOT									0.00	0	0
Total For IBL88									0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	21.49556	100.00000	21.44746			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	101.18874			0.00	400,000,000	100,000,000
Total IBL89 SPOT									0.00	400,000,000	100,000,000
Total For IBL89									0.00	400,000,000	100,000,000
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL90U SPOT									0.00	0	0
Total For IBL90U									0.00	0	0
IBL91 On 02/06/2018 Spot Bond					0.00000	101.01438			0.00	0	0
Total IBL91 SPOT									0.00	0	0
Total For IBL91									0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	99.99980			0.00	0	0
Total IBL92 SPOT									0.00	0	0
Total For IBL92									0.00	0	0
IBL93 On 31/08/2018 Spot Bond					0.00000	101.21742			0.00	0	0
Total IBL93 SPOT									0.00	0	0
Total For IBL93									0.00	0	0
IBL94 On 06/09/2019 Spot Bond					0.00000	101.08105			0.00	0	0
Total IBL94 SPOT									0.00	0	0
Total For IBL94									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL95 On 12/09/2021 Spot Bond					0.00000	101.53904				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond					0.00000	100.54645				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond					0.00000	100.20563				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	100.86224				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			7.96000	101.26971	7.96000	101.24800				0.00	0	0
Total IBL99 SPOT										0.00	0	0
Total For IBL99										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	10.23830	100.00000	10.21540				0.00	0	0
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCC01 On 06/12/2018 Spot Bond					0.00000	100.86515				0.00	0	0
Total IDCC01 SPOT										0.00	0	0
Total For IDCC01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond					0.00000	99.92436				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			8.90500	98.54568	8.90500	98.52209				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond					0.00000	101.10336				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.92500	101.88578	9.92500	101.85852				0.00	0	161,400,000
Total IDCG06 SPOT										0.00	0	161,400,000
Total For IDCG06										0.00	0	161,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.41281				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			10.78500	107.94895	10.78500	107.98294				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond					0.00000	100.95566				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.96883				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.02500	108.21235	10.02500	108.18328				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	99.94562				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.72302				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2U On 05/04/2025 Spot Bond			100.00000	4.91346	100.00000	4.90258				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.32500	104.93968	8.32500	104.91617				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			7.29500	103.87714	7.29500	103.85668				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN289U SPOT									0.00	0	0
Total For IN289U									0.00	0	0
IN302U On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN302U SPOT									0.00	0	0
Total For IN302U									0.00	0	0
IN303U On 01/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN303U SPOT									0.00	0	0
Total For IN303U									0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN304U SPOT									0.00	0	0
Total For IN304U									0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN306U SPOT									0.00	0	0
Total For IN306U									0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN313U SPOT									0.00	0	0
Total For IN313U									0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN327U SPOT									0.00	0	0
Total For IN327U									0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN329U SPOT									0.00	0	0
Total For IN329U									0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN334U SPOT									0.00	0	0
Total For IN334U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN342U SPOT									0.00	0	0
Total For IN342U									0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN343U SPOT									0.00	0	0
Total For IN343U									0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN345U SPOT									0.00	0	0
Total For IN345U									0.00	0	0
IN346U On 15/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN346U SPOT									0.00	0	0
Total For IN346U									0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN347U SPOT									0.00	0	0
Total For IN347U									0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN355U SPOT									0.00	0	0
Total For IN355U									0.00	0	0
IN359U On 01/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN359U SPOT									0.00	0	0
Total For IN359U									0.00	0	0
IN364U On 13/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN364U SPOT									0.00	0	0
Total For IN364U									0.00	0	0
IN366U On 16/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN366U SPOT									0.00	0	0
Total For IN366U									0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN367U SPOT									0.00	0	0
Total For IN367U									0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	75.78758			0.00	0	0
Total ING196 SPOT									0.00	0	0
Total For ING196									0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	106.27500	10.00000	106.24700			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/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
ING228 On 22/09/2018 Spot Bond					0.00000	100.59730				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond					0.00000	105.91106				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING335 On 15/08/2019 Spot Bond					0.00000	104.53047				0.00	0	0
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0
ING360 On 22/09/2022 Spot Bond					0.00000	100.60877				0.00	0	0
Total ING360 SPOT										0.00	0	0
Total For ING360										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	101.07903				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
ING370 On 29/01/2019 Spot Bond					0.00000	100.15051				0.00	0	0
Total ING370 SPOT										0.00	0	0
Total For ING370										0.00	0	0
ING371 On 31/01/2020 Spot Bond					0.00000	100.15472				0.00	0	0
Total ING371 SPOT										0.00	0	0
Total For ING371										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	101.91368				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	100.77218				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	101.88290				0.00	0	120,000,000
Total INLV03 SPOT										0.00	0	120,000,000
Total For INLV03										0.00	0	120,000,000
INLV04 On 11/02/2021 Spot Bond			10.94500	106.45690	10.94500	106.42558				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	100.98206				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF01/J On 25/11/2020 Spot Bond			10.00000	106.27500	10.00000	106.24700			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF08 On 01/07/2018 Spot Bond					0.00000	100.20889			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond					0.00000	100.61407			0.00	0	10,000,000
Total IPF09 SPOT									0.00	0	10,000,000
Total For IPF09									0.00	0	10,000,000
IPF11 On 15/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	100.96364			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF14 On 17/12/2018 Spot Bond					0.00000	100.61736			0.00	0	0
Total IPF14 SPOT									0.00	0	0
Total For IPF14									0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	100.99058			0.00	0	0
Total IPF15 SPOT									0.00	0	0
Total For IPF15									0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	100.64320			0.00	0	0
Total IPF16 SPOT									0.00	0	0
Total For IPF16									0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	100.55252			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	100.55816			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	100.56379			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	100.61615			0.00	0	0
Total IPF20 SPOT									0.00	0	0
Total For IPF20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF21 On 17/03/2022 Spot Bond					0.00000	100.63683			0.00	0	0
Total IPF21 SPOT									0.00	0	0
Total For IPF21									0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	100.75741			0.00	0	0
Total IPF22 SPOT									0.00	0	0
Total For IPF22									0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF23U SPOT									0.00	0	0
Total For IPF23U									0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	101.62496			0.00	0	0
Total IPF24 SPOT									0.00	0	0
Total For IPF24									0.00	0	0
IPFC17 On 26/04/2018 Spot Bond					0.00000	101.58288			0.00	0	0
Total IPFC17 SPOT									0.00	0	0
Total For IPFC17									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			8.87000	105.04124	8.87000	105.01606		32,819,000,000,000.00	3,700,000,000	1,979,600,000	
Total IPL10 SPOT								32,819,000,000,000.00	3,700,000,000	1,979,600,000	
Total For IPL10								32,819,000,000,000.00	3,700,000,000	1,979,600,000	
IPL11 On 24/05/2022 Spot Bond					0.00000	101.17055			0.00	0	0
Total IPL11 SPOT									0.00	0	0
Total For IPL11									0.00	0	0
IPL8 On 10/10/2020 Spot Bond					0.00000	100.26714			0.00	0	120,000,000
Total IPL8 SPOT									0.00	0	120,000,000
Total For IPL8									0.00	0	120,000,000
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IPL9 On 20/05/2021 Spot Bond					0.00000	101.55889			0.00	0	120,000,000
Total IPL9 SPOT									0.00	0	120,000,000
Total For IPL9									0.00	0	120,000,000
IV017/F On 31/01/2022 Spot Bond			2.75000	100.54472	2.75000	100.53713			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			5.50000	144.82580	5.50000	144.79052			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV025 On 12/09/2019 Spot Bond					0.00000	101.59086			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2019 Spot Bond					0.00000	99.65005			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			4.07000	4.07000	4.07000	119.07708			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			4.07000	4.07000	4.07000	119.07708			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	100.90180			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2018 Spot Bond					0.00000	102.08784			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	102.47081			0.00	0	0
Total IV033 SPOT									0.00	0	0
Total For IV033									0.00	0	0
IV034 On 11/02/2021 Spot Bond			10.84500	105.93750	10.84500	105.90659			0.00	0	0
Total IV034 SPOT									0.00	0	0
Total For IV034									0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	105.38549			0.00	0	0
Total IV035 SPOT									0.00	0	0
Total For IV035									0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	99.68094			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	100.67022			0.00	0	0
Total IV038 SPOT									0.00	0	0
Total For IV038									0.00	0	0
IV039 On 31/01/2022 Spot Bond			4.71000	4.71000	4.71000	140.31245			0.00	0	0
Total IV039 SPOT									0.00	0	0
Total For IV039									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV040 On 29/09/2021 Spot Bond					0.00000	102.58279			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			11.19500	102.64922	11.19500	102.61884			0.00	0	0
Total IV041 SPOT									0.00	0	0
Total For IV041									0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	101.65212			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			11.08500	11.08500	11.08500	108.99036			0.00	0	0
Total IV043 SPOT									0.00	0	0
Total For IV043									0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	102.21551			0.00	0	0
Total IV044 SPOT									0.00	0	0
Total For IV044									0.00	0	0
IV045 On 31/01/2022 Spot Bond			4.46000	141.58701	4.46000	141.55625			0.00	0	0
Total IV045 SPOT									0.00	0	0
Total For IV045									0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	100.68226			0.00	0	40,000,000
Total IV046 SPOT									0.00	0	40,000,000
Total For IV046									0.00	0	40,000,000
IV08 On 30/04/2018 Spot Bond			8.49000	106.44658	8.49000	106.42193			0.00	0	70,000,000
Total IV08 SPOT									0.00	0	70,000,000
Total For IV08									0.00	0	70,000,000
IV09 On 30/04/2018 Spot Bond					0.00000	102.17575			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV123U On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV123U SPOT									0.00	0	0
Total For IV123U									0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV125U SPOT									0.00	0	0
Total For IV125U									0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.25000	161.02075	4.25000	160.98689			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA698 On 09/11/2019 Spot Bond			7.35000	7.35000	7.35000	7.35000			0.00	0	0
Total IVA698 SPOT									0.00	0	0
Total For IVA698									0.00	0	0
IVA721 On 12/04/2018 Spot Bond			7.20000	7.20000	7.20000	99.94086			0.00	0	0
Total IVA721 SPOT									0.00	0	0
Total For IVA721									0.00	0	0
IVA722 On 19/04/2018 Spot Bond			7.20000	7.20000	7.20000	99.80313			0.00	0	0
Total IVA722 SPOT									0.00	0	0
Total For IVA722									0.00	0	0
IVA723 On 26/04/2018 Spot Bond			7.20000	7.20000	7.20000	99.66578			0.00	0	0
Total IVA723 SPOT									0.00	0	0
Total For IVA723									0.00	0	0
IVA724 On 03/05/2018 Spot Bond			7.20000	7.20000	7.20000	99.52881			0.00	0	0
Total IVA724 SPOT									0.00	0	0
Total For IVA724									0.00	0	0
IVA726 On 17/05/2018 Spot Bond			7.30000	7.30000	7.30000	99.24573			0.00	0	0
Total IVA726 SPOT									0.00	0	0
Total For IVA726									0.00	0	0
IVA727 On 24/05/2018 Spot Bond			7.30000	7.30000	7.30000	99.10803			0.00	0	0
Total IVA727 SPOT									0.00	0	0
Total For IVA727									0.00	0	0
IVA728 On 31/05/2018 Spot Bond			7.30000	7.30000	7.30000	98.97070			0.00	0	0
Total IVA728 SPOT									0.00	0	0
Total For IVA728									0.00	0	0
IVA729 On 07/06/2018 Spot Bond			7.40000	7.40000	7.40000	98.81797			0.00	0	0
Total IVA729 SPOT									0.00	0	0
Total For IVA729									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA731 On 14/06/2018 Spot Bond			7.40000	7.40000	7.40000	98.67959			0.00	0	0
Total IVA731 SPOT									0.00	0	0
Total For IVA731									0.00	0	0
IVA732 On 21/06/2018 Spot Bond			7.40000	7.40000	7.40000	98.54158			0.00	0	0
Total IVA732 SPOT									0.00	0	0
Total For IVA732									0.00	0	0
IVA733 On 27/06/2018 Spot Bond			7.40000	7.40000	7.40000	98.42360			0.00	0	0
Total IVA733 SPOT									0.00	0	0
Total For IVA733									0.00	0	0
IVA734 On 12/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVA734 SPOT									0.00	0	0
Total For IVA734									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	106.27500	10.00000	106.24700			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC027 On 03/04/2019 Spot Bond					0.00000	100.21220			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0
IVC033 On 30/06/2019 Spot Bond					0.00000	100.20946			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	100.21432			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0
IVC035 On 30/06/2019 Spot Bond					0.00000	97.45602			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			8.56000	103.06291	8.56000	103.03905			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	43.94945	100.00000	43.85111			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC040 On 24/07/2021 Spot Bond			8.71500	103.79513	8.71500	103.77067				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC049 On 21/11/2019 Spot Bond					0.00000	101.27345				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	100.47592				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC060 On 31/07/2018 Spot Bond					0.00000	101.77098				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond					0.00000	100.24084				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	101.69006				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC065 On 10/09/2018 Spot Bond					0.00000	100.82251				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC070 On 20/01/2019 Spot Bond					0.00000	100.29890				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond					0.00000	99.74114				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC077 On 04/05/2018 Spot Bond					0.00000	101.66296				0.00	0	0
Total IVC077 SPOT										0.00	0	0
Total For IVC077										0.00	0	0
IVC081 On 14/07/2019 Spot Bond					0.00000	99.90805				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC088 On 12/04/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total IVC088 SPOT										0.00	0	0
Total For IVC088										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC092 On 24/11/2019 Spot Bond					0.00000	101.18871			0.00	0	0
Total IVC092 SPOT									0.00	0	0
Total For IVC092									0.00	0	0
IVC093 On 24/11/2018 Spot Bond					0.00000	101.13987			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			9.56500	107.50098	9.56500	107.47339		1,540,921,500,000.00		161,100,000	42,200,000
Total IVC094 SPOT								1,540,921,500,000.00		161,100,000	42,200,000
Total For IVC094								1,540,921,500,000.00		161,100,000	42,200,000
IVC097 On 29/06/2021 Spot Bond					0.00000	100.34865			0.00	0	0
Total IVC097 SPOT									0.00	0	0
Total For IVC097									0.00	0	0
IVC098 On 14/06/2018 Spot Bond			7.96000	103.09109	7.96000	103.06892			0.00	0	0
Total IVC098 SPOT									0.00	0	0
Total For IVC098									0.00	0	0
IVC102 On 31/01/2020 Spot Bond					0.00000	101.96435			0.00	0	0
Total IVC102 SPOT									0.00	0	0
Total For IVC102									0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	100.35427			0.00	0	0
Total IVC103 SPOT									0.00	0	0
Total For IVC103									0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	100.92742			0.00	0	0
Total IVC105 SPOT									0.00	0	0
Total For IVC105									0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	100.79779			0.00	0	0
Total IVC106 SPOT									0.00	0	0
Total For IVC106									0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	100.35052			0.00	0	0
Total IVC107 SPOT									0.00	0	0
Total For IVC107									0.00	0	0
IVC108 On 29/07/2019 Spot Bond					0.00000	101.95959			0.00	0	0
Total IVC108 SPOT									0.00	0	0
Total For IVC108									0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	101.40733			0.00	0	0
Total IVC109 SPOT									0.00	0	0
Total For IVC109									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC110 On 19/05/2021 Spot Bond			9.21500	105.36314	9.21500	105.33693			0.00	0	0
Total IVC110 SPOT									0.00	0	0
Total For IVC110									0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	101.26623			0.00	0	0
Total IVC111 SPOT									0.00	0	0
Total For IVC111									0.00	0	0
IVC112 On 24/05/2018 Spot Bond					0.00000	101.09746			0.00	0	0
Total IVC112 SPOT									0.00	0	0
Total For IVC112									0.00	0	0
IVC113 On 26/08/2018 Spot Bond					0.00000	101.14773			0.00	0	0
Total IVC113 SPOT									0.00	0	0
Total For IVC113									0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	100.79246			0.00	0	0
Total IVC114 SPOT									0.00	0	0
Total For IVC114									0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	101.47740			0.00	0	0
Total IVC116 SPOT									0.00	0	0
Total For IVC116									0.00	0	0
IVC119 On 21/02/2019 Spot Bond					0.00000	101.25304			0.00	0	0
Total IVC119 SPOT									0.00	0	0
Total For IVC119									0.00	0	0
IVC120 On 01/07/2018 Spot Bond					0.00000	100.22150			0.00	0	0
Total IVC120 SPOT									0.00	0	0
Total For IVC120									0.00	0	0
IVC121 On 22/09/2018 Spot Bond					0.00000	100.55798			0.00	0	0
Total IVC121 SPOT									0.00	0	0
Total For IVC121									0.00	0	0
IVC122 On 20/01/2020 Spot Bond					0.00000	100.22177			0.00	0	0
Total IVC122 SPOT									0.00	0	0
Total For IVC122									0.00	0	0
IVC124 On 17/09/2018 Spot Bond					0.00000	100.64973			0.00	0	0
Total IVC124 SPOT									0.00	0	0
Total For IVC124									0.00	0	0
IVC126 On 30/04/2019 Spot Bond					0.00000	101.82502			0.00	0	0
Total IVC126 SPOT									0.00	0	0
Total For IVC126									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC127 On 27/12/2018 Spot Bond					0.00000	100.41890				0.00	0	0
Total IVC127 SPOT										0.00	0	0
Total For IVC127										0.00	0	0
IVC128 On 23/03/2019 Spot Bond					0.00000	100.50708				0.00	0	0
Total IVC128 SPOT										0.00	0	0
Total For IVC128										0.00	0	0
IVC129 On 26/03/2019 Spot Bond					0.00000	100.43266				0.00	0	0
Total IVC129 SPOT										0.00	0	0
Total For IVC129										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVF41U On 16/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF41U SPOT									0.00	0	0
Total For IVF41U									0.00	0	0
JAS01 On 31/01/2019 Spot Bond					0.00000	102.04172			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
KAP002 On 13/06/2019 Spot Bond					0.00000	100.80105			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond					0.00000	100.97414			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KAP005 On 29/06/2018 Spot Bond					0.00000	100.49448			0.00	0	0
Total KAP005 SPOT									0.00	0	0
Total For KAP005									0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	100.34677			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			9.11500	108.04191	9.11500	108.01546		3,179,312,000,000.00	348,800,000	93,300,000	
Total KAP007 SPOT								3,179,312,000,000.00	348,800,000	93,300,000	
Total For KAP007								3,179,312,000,000.00	348,800,000	93,300,000	
KAP008 On 28/11/2019 Spot Bond					0.00000	101.79564			0.00	0	0
Total KAP008 SPOT									0.00	0	0
Total For KAP008									0.00	0	0
KAP009 On 24/05/2020 Spot Bond					0.00000	101.15828			0.00	0	0
Total KAP009 SPOT									0.00	0	0
Total For KAP009									0.00	0	0
KAP010 On 15/09/2020 Spot Bond					0.00000	100.73316			0.00	0	0
Total KAP010 SPOT									0.00	0	0
Total For KAP010									0.00	0	0
KAP012 On 01/12/2022 Spot Bond					0.00000	101.09264			0.00	0	0
Total KAP012 SPOT									0.00	0	0
Total For KAP012									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP04I On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	101.97138			0.00	0	0
Total KAP11 SPOT									0.00	0	0
Total For KAP11									0.00	0	0
KSB009 On 05/08/2020 Spot Bond					0.00000	102.01132			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0
KST01 On 12/07/2020 Spot Bond					0.00000	99.99978			0.00	0	0
Total KST01 SPOT									0.00	0	0
Total For KST01									0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.41500	124.74329	9.41500	124.71160			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK05 On 28/02/2019 Spot Bond					0.00000	100.75049			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK08 On 30/10/2019 Spot Bond					0.00000	101.87716			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08J 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			9.11500	104.34082	9.11500	104.31513			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11R On 28/11/2019 Spot Bond			9.62000	103.59296	9.62000	103.56607			0.00	0	0
Total LBK11/R207 SPOT									0.00	0	0
Total For LBK11/R207									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	101.23865	9.71000	101.21214			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	99.99972			0.00	0	0
Total LBK15 SPOT									0.00	0	0
Total For LBK15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK16 On 30/11/2019 Spot Bond					0.00000	101.11674			0.00	0	0
Total LBK16 SPOT									0.00	0	0
Total For LBK16									0.00	0	0
LBK17 On 22/03/2020 Spot Bond					0.00000	100.56944			0.00	0	0
Total LBK17 SPOT									0.00	0	0
Total For LBK17									0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	103.00664			0.00	0	0
Total LBK18 SPOT									0.00	0	0
Total For LBK18									0.00	0	0
LBK20 On 08/06/2022 Spot Bond			9.29500	106.56673	9.29500	106.54013		46,475,000,000,000.00	5,000,000,000	2,500,000,000	
Total LBK20 SPOT								16,475,000,000,000.00	5,000,000,000	2,500,000,000	
Total For LBK20								16,475,000,000,000.00	5,000,000,000	2,500,000,000	
LBK21 On 04/09/2018 Spot Bond					0.00000	100.88780			0.00	0	0
Total LBK21 SPOT									0.00	0	0
Total For LBK21									0.00	0	0
LBK22 On 04/09/2020 Spot Bond					0.00000	100.94823			0.00	1,000,000,000	1,000,000,000
Total LBK22 SPOT									0.00	1,000,000,000	1,000,000,000
Total For LBK22									0.00	1,000,000,000	1,000,000,000
LBK23 On 05/09/2022 Spot Bond					0.00000	101.02014			0.00	176,900,000	47,300,000
Total LBK23 SPOT									0.00	176,900,000	47,300,000
Total For LBK23									0.00	176,900,000	47,300,000
LBK24 On 10/10/2024 Spot Bond			9.76500	102.56347	9.76500	102.53675		79,314,259,500,000.00	8,122,300,000	4,032,700,000	
Total LBK24 SPOT								79,314,259,500,000.00	8,122,300,000	4,032,700,000	
Total For LBK24								79,314,259,500,000.00	8,122,300,000	4,032,700,000	
LBK25 On 25/03/2019 Spot Bond					0.00000	100.50170			0.00	0	0
Total LBK25 SPOT									0.00	0	0
Total For LBK25									0.00	0	0
LBK26 On 23/03/2021 Spot Bond					0.00000	100.52271			0.00	0	0
Total LBK26 SPOT									0.00	0	0
Total For LBK26									0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	100.55812			0.00	0	0
Total LBK27 SPOT									0.00	0	0
Total For LBK27									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			8.81500	102.17266	8.81500	102.14831		10,957,926,500,000.00	1,243,100,000	627,200,000	
Total LGL04 SPOT								10,957,926,500,000.00	1,243,100,000	627,200,000	
Total For LGL04								10,957,926,500,000.00	1,243,100,000	627,200,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL05 On 12/12/2021 Spot Bond					0.00000	102.10375			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			9.34500	103.31518	9.34500	103.28940		49,028,542,500,000.00	5,246,500,000	2,619,900,000	
Total LGL06 SPOT								19,028,542,500,000.00	5,246,500,000	2,619,900,000	
Total For LGL06								19,028,542,500,000.00	5,246,500,000	2,619,900,000	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.04163			0.00	0	120,000,000
Total LGL07 SPOT									0.00	0	120,000,000
Total For LGL07									0.00	0	120,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	102.31353			0.00	0	350,000,000
Total LGL08 SPOT									0.00	0	350,000,000
Total For LGL08									0.00	0	350,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	102.12171			0.00	0	70,000,000
Total LGL09 SPOT									0.00	0	70,000,000
Total For LGL09									0.00	0	70,000,000
LHC04U On 21/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC04U SPOT									0.00	0	0
Total For LHC04U									0.00	0	0
LHL17 On 14/11/2018 Spot Bond					0.00000	103.42242			0.00	0	0
Total LHL17 SPOT									0.00	0	0
Total For LHL17									0.00	0	0
LHL18 On 14/11/2018 Spot Bond			9.79000	107.45947	9.79000	107.43110			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			13.11500	107.54132	13.11500	107.50359			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	102.11289			0.00	0	0
Total LHL26 SPOT									0.00	0	0
Total For LHL26									0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	101.87662			0.00	0	0
Total LHL27 SPOT									0.00	0	0
Total For LHL27									0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	102.09665			0.00	0	0
Total LHL28 SPOT									0.00	0	0
Total For LHL28									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LOM01 On 25/11/2019 Spot Bond					0.00000	104.09511			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA2 On 20/11/2019 Spot Bond					0.00000	101.25938			0.00	0	0
Total LRFA2 SPOT									0.00	0	0
Total For LRFA2									0.00	0	0
LRFB2 On 20/11/2019 Spot Bond					0.00000	102.02894			0.00	0	0
Total LRFB2 SPOT									0.00	0	0
Total For LRFB2									0.00	0	0
LRFC2 On 20/11/2019 Spot Bond					0.00000	101.41687			0.00	0	0
Total LRFC2 SPOT									0.00	0	0
Total For LRFC2									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond					0.00000	101.19170			0.00	0	0
Total MAQ0A3 SPOT									0.00	0	0
Total For MAQ0A3									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond					0.00000	101.22434			0.00	0	0
Total MAQ0A4 SPOT									0.00	0	0
Total For MAQ0A4									0.00	0	0
MAQ0J On 28/02/2020 Spot Bond					0.00000	100.95228			0.00	0	0
Total MAQ0J1 SPOT									0.00	0	0
Total For MAQ0J1									0.00	0	0
MAQ0J On 28/12/2020 Spot Bond					0.00000	100.92320			0.00	0	0
Total MAQ0J2 SPOT									0.00	0	0
Total For MAQ0J2									0.00	0	0
MAQ11 On 09/11/2018 Spot Bond					0.00000	101.40268			0.00	0	0
Total MAQ111 SPOT									0.00	0	0
Total For MAQ111									0.00	0	0
MAQ11 On 10/12/2018 Spot Bond					0.00000	100.73046			0.00	0	0
Total MAQ114 SPOT									0.00	0	0
Total For MAQ114									0.00	0	0
MAQ11 On 31/01/2019 Spot Bond					0.00000	101.56499			0.00	0	0
Total MAQ117 SPOT									0.00	0	0
Total For MAQ117									0.00	0	0
MAQ11 On 09/05/2018 Spot Bond					0.00000	99.45172			0.00	0	0
Total MAQ118 SPOT									0.00	0	0
Total For MAQ118									0.00	0	0

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					0.00000	99.98129			0.00	0	0
Total MBF045 SPOT									0.00	0	0
Total For MBF045									0.00	0	0
MBF04: On 17/08/2018 Spot Bond					0.00000	101.53646			0.00	1,500,000,000	500,000,000
Total MBF046 SPOT									0.00	1,500,000,000	500,000,000
Total For MBF046									0.00	1,500,000,000	500,000,000
MBF04: On 07/06/2019 Spot Bond					0.00000	101.37653			0.00	0	0
Total MBF047 SPOT									0.00	0	0
Total For MBF047									0.00	0	0
MBF04: On 14/03/2019 Spot Bond					0.00000	101.08606			0.00	0	0
Total MBF049 SPOT									0.00	0	0
Total For MBF049									0.00	0	0
MBF05: On 17/05/2019 Spot Bond					0.00000	101.44824			0.00	0	60,000,000
Total MBF051 SPOT									0.00	0	60,000,000
Total For MBF051									0.00	0	60,000,000
MBF05: On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBF051/JIBAR SPOT									0.00	0	0
Total For MBF051/JIBAR									0.00	0	0
MBF05: On 28/09/2019 Spot Bond					0.00000	100.98638			0.00	0	40,000,000
Total MBF053 SPOT									0.00	0	40,000,000
Total For MBF053									0.00	0	40,000,000
MBF05: On 27/03/2020 Spot Bond					0.00000	100.67024			0.00	0	30,000,000
Total MBF055 SPOT									0.00	0	30,000,000
Total For MBF055									0.00	0	30,000,000
MBF05: On 28/08/2018 Spot Bond					0.00000	100.97546			0.00	0	0
Total MBF056 SPOT									0.00	0	0
Total For MBF056									0.00	0	0
MBF05: On 28/08/2020 Spot Bond					0.00000	101.04235			0.00	0	0
Total MBF057 SPOT									0.00	0	0
Total For MBF057									0.00	0	0
MBP03: On 12/09/2019 Spot Bond					0.00000	100.77646			0.00	0	0
Total MBP035 SPOT									0.00	0	0
Total For MBP035									0.00	0	0
MBP03: On 11/04/2020 Spot Bond					0.00000	100.02037			0.00	0	0
Total MBP036 SPOT									0.00	0	0
Total For MBP036									0.00	0	0

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 26/05/2020 Spot Bond					0.00000	101.06852				0.00	0	0
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0
MBP03 On 02/11/2022 Spot Bond					0.00000	101.62345				0.00	0	0
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP03 On 23/02/2021 Spot Bond					0.00000	101.12758				0.00	0	0
Total MBP039 SPOT										0.00	0	0
Total For MBP039										0.00	0	0
MBP04 On 23/02/2023 Spot Bond					0.00000	101.14710				0.00	0	0
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0
MBP34 On 29/04/2018 Spot Bond					0.00000	101.69063				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			8.19000	100.72913	8.19000	100.70693				0.00	0	0
Total MBSA01 SPOT										0.00	0	0
Total For MBSA01										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	100.91079	8.00000	100.88905				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			8.24000	100.58142	8.24000	100.55911				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	99.94744	8.91000	99.92350				0.00	0	0
Total MBSA02/R204 SPOT										0.00	0	0
Total For MBSA02/R204										0.00	0	0
MEFSA On 05/01/2019 Spot Bond					0.00000	102.36674				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond					0.00000	102.45601				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			8.21000	103.28956	8.21000	103.26661				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0
Total For MEFSB4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MEFSB On 05/01/2022 Spot Bond			8.97000	105.91837	8.97000	105.89269			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2018 Spot Bond					0.00000	100.57838			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			8.91500	8.91500	8.91500	102.41797			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MMF10 On 15/12/2024 Spot Bond					0.00000	100.74802			0.00	0	0
Total MMF101 SPOT									0.00	0	0
Total For MMF101									0.00	0	0
MMF20 On 15/12/2024 Spot Bond					0.00000	100.80435			0.00	0	0
Total MMF201 SPOT									0.00	0	0
Total For MMF201									0.00	0	0
MMF30 On 15/12/2024 Spot Bond					0.00000	101.01022			0.00	0	0
Total MMF301 SPOT									0.00	0	0
Total For MMF301									0.00	0	0
MMF40 On 15/12/2024 Spot Bond					0.00000	101.01022			0.00	0	0
Total MMF401 SPOT									0.00	0	0
Total For MMF401									0.00	0	0
MMIG0 On 17/03/2019 Spot Bond					0.00000	100.53498			0.00	0	60,000,000
Total MMIG01 SPOT									0.00	0	60,000,000
Total For MMIG01									0.00	0	60,000,000
MMIG0 On 17/03/2021 Spot Bond			8.92500	8.92500	8.92500	103.58058		7,140,000,000,000.00		800,000,000	470,000,000
Total MMIG02 SPOT								7,140,000,000,000.00		800,000,000	470,000,000
Total For MMIG02								7,140,000,000,000.00		800,000,000	470,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.22300			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			10.87500	10.87500	10.87500	103.92008			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			9.64500	9.64500	9.64500	105.96676		22,105,375,500,000.00		2,291,900,000	1,196,300,000
Total MMIG05 SPOT								22,105,375,500,000.00		2,291,900,000	1,196,300,000
Total For MMIG05								22,105,375,500,000.00		2,291,900,000	1,196,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.26564				0.00	0	80,000,000
Total MMIG06 SPOT										0.00	0	80,000,000
Total For MMIG06										0.00	0	80,000,000
MTN06 On 13/07/2020 Spot Bond					0.00000	100.24188				0.00	0	0
Total MTN06 SPOT										0.00	0	0
Total For MTN06										0.00	0	0
MTN07 On 13/07/2022 Spot Bond					0.00000	100.50480				0.00	0	0
Total MTN07 SPOT										0.00	0	0
Total For MTN07										0.00	0	0
MTN08 On 11/10/2020 Spot Bond					0.00000	99.86573				0.00	0	0
Total MTN08 SPOT										0.00	0	0
Total For MTN08										0.00	0	0
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN08U SPOT										0.00	0	0
Total For MTN08U										0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	100.57543				0.00	0	1,203,273,500
Total MTN09 SPOT										0.00	0	1,203,273,500
Total For MTN09										0.00	0	1,203,273,500
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	100.02297				0.00	0	170,000,000
Total MTN10 SPOT										0.00	0	170,000,000
Total For MTN10										0.00	0	170,000,000
MTNC1 On 15/05/2018 Spot Bond					0.00000	101.32337				0.00	0	0
Total MTNC19 SPOT										0.00	0	0
Total For MTNC19										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	101.69647				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MWAR(On 22/02/2021 Spot Bond					0.00000	100.39572			0.00	0	0
Total MWAR02 SPOT									0.00	0	0
Total For MWAR02									0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N5D23 On 20/09/2019 Spot Bond					0.00000	100.66115			0.00	0	0
Total N5D23 SPOT									0.00	0	0
Total For N5D23									0.00	0	0
N5E23 On 20/06/2023 Spot Bond					0.00000	109.04040			0.00	0	0
Total N5E23 SPOT									0.00	0	0
Total For N5E23									0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total N5G23U SPOT									0.00	0	0
Total For N5G23U									0.00	0	0
N6A19 On 20/12/2018 Spot Bond					0.00000	100.14373			0.00	0	0
Total N6A19 SPOT									0.00	0	0
Total For N6A19									0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	100.15388			0.00	0	0
Total N6B26 SPOT									0.00	0	0
Total For N6B26									0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	100.15566			0.00	0	0
Total N6C26 SPOT									0.00	0	0
Total For N6C26									0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	100.15762			0.00	0	0
Total N6D26 SPOT									0.00	0	0
Total For N6D26									0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	100.16744			0.00	0	0
Total N6E26 SPOT									0.00	0	0
Total For N6E26									0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	100.20043			0.00	0	0
Total N6F26 SPOT									0.00	0	0
Total For N6F26									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N6G26 On 22/03/2021 Spot Bond					0.00000	88.15996			0.00	0	0
Total N6G26 SPOT									0.00	0	0
Total For N6G26									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.14500	100.03053	9.14500	100.00583		2,606,325,000,000.00		285,000,000	76,200,000
Total NAM01 SPOT								2,606,325,000,000.00		285,000,000	76,200,000
Total For NAM01								2,606,325,000,000.00		285,000,000	76,200,000
NAM02 On 29/06/2020 Spot Bond			8.54500	104.81916	8.54500	104.79506		41,016,000,000.00		4,800,000	1,300,000
Total NAM02 SPOT								41,016,000,000.00		4,800,000	1,300,000
Total For NAM02								41,016,000,000.00		4,800,000	1,300,000
NAM03 On 01/08/2023 Spot Bond			9.09500	105.93682	9.09500	105.91079		0.00		0	0
Total NAM03 SPOT								0.00		0	0
Total For NAM03								0.00		0	0
NAM04 On 01/08/2026 Spot Bond			9.87500	105.57341	9.87500	105.54531		897,637,500,000.00		90,900,000	24,300,000
Total NAM04 SPOT								897,637,500,000.00		90,900,000	24,300,000
Total For NAM04								897,637,500,000.00		90,900,000	24,300,000
NBK11/ On 28/11/2020 Spot Bond			8.12000	105.19176	8.12000	105.16863		0.00		0	70,000,000
Total NBK11A SPOT								0.00		0	70,000,000
Total For NBK11A								0.00		0	70,000,000
NBK12/ On 19/03/2021 Spot Bond			8.87000	101.91716	8.87000	101.89313		0.00		0	0
Total NBK12A SPOT								0.00		0	0
Total For NBK12A								0.00		0	0
NBK12/ On 19/03/2021 Spot Bond			9.38000	100.62468	9.38000	100.59962		0.00		0	0
Total NBK12A/R208 SPOT								0.00		0	0
Total For NBK12A/R208								0.00		0	0
NBK13/ On 19/03/2024 Spot Bond			8.89500	104.43409	8.89500	104.40939		0.00		0	0
Total NBK13A SPOT								0.00		0	0
Total For NBK13A								0.00		0	0
NBK14/ On 25/06/2021 Spot Bond			8.34500	104.98846	8.34500	105.34256		0.00		0	0
Total NBK14A SPOT								0.00		0	0
Total For NBK14A								0.00		0	0
NBK15/ On 11/02/2022 Spot Bond			8.89500	101.12515	8.89500	101.10085		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			9.07500	103.37060	9.07500	103.34526		31,218,000,000,000.00		3,440,000,000	941,000,000
Total NBK16A SPOT								31,218,000,000,000.00		3,440,000,000	941,000,000
Total For NBK16A								31,218,000,000,000.00		3,440,000,000	941,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK17/ On 22/04/2026 Spot Bond			9.31500	108.25746	9.31500	108.23039			22,728,600,000,000.00	2,440,000,000	1,220,000,000
Total NBK17A SPOT									22,728,600,000,000.00	2,440,000,000	1,220,000,000
Total For NBK17A									22,728,600,000,000.00	2,440,000,000	1,220,000,000
NBK18/ On 01/06/2020 Spot Bond			8.39000	105.03326	8.39000	105.00955			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			9.04500	105.51641	9.04500	105.49077			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			9.20500	110.27564	9.20500	110.24839			0.00	0	131,700,000
Total NBK20A SPOT									0.00	0	131,700,000
Total For NBK20A									0.00	0	131,700,000
NBK20I On 25/06/2021 Spot Bond					0.00000	98.92036			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			9.63500	108.38882	9.63500	108.36065			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			9.23500	107.08793	9.23500	107.06122			2,486,062,000,000.00	269,200,000	72,000,000
Total NBK22A SPOT									2,486,062,000,000.00	269,200,000	72,000,000
Total For NBK22A									2,486,062,000,000.00	269,200,000	72,000,000
NBK23/ On 19/11/2025 Spot Bond			9.14500	112.56542	9.14500	112.53761			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond					0.00000	101.50501			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24/ On 19/11/2027 Spot Bond			9.47500	113.43249	9.47500	113.40348			18,950,000,000,000.00	2,000,000,000	1,000,000,000
Total NBK24A SPOT									18,950,000,000,000.00	2,000,000,000	1,000,000,000
Total For NBK24A									18,950,000,000,000.00	2,000,000,000	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	101.43431			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25/ On 17/02/2023 Spot Bond			8.79500	8.79500	8.79500	108.80398			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK25I On 12/02/2025 Spot Bond					0.00000	102.95936			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	16.53781	100.00000	16.50080			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	104.31706			0.00	0	50,000,000
Total NBK26B SPOT									0.00	0	50,000,000
Total For NBK26B									0.00	0	50,000,000
NBK27I On 10/05/2026 Spot Bond			9.42500	114.32880	9.42500	114.29972		849,192,500,000.00	90,100,000	90,100,000	73,100,000
Total NBK27A SPOT								849,192,500,000.00	90,100,000	90,100,000	73,100,000
Total For NBK27A								849,192,500,000.00	90,100,000	90,100,000	73,100,000
NBK27I On 01/06/2018 Spot Bond					0.00000	101.10837			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK28I On 02/08/2023 Spot Bond			9.14500	105.48283	9.14500	105.45677			0.00	0	0
Total NBK28A SPOT									0.00	0	0
Total For NBK28A									0.00	0	0
NBK28I On 19/11/2020 Spot Bond					0.00000	101.27318			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			9.37500	108.45066	9.37500	108.42323		1,230,937,500,000.00	131,300,000	131,300,000	151,200,000
Total NBK29A SPOT								1,230,937,500,000.00	131,300,000	131,300,000	151,200,000
Total For NBK29A								1,230,937,500,000.00	131,300,000	131,300,000	151,200,000
NBK29I On 18/02/2019 Spot Bond					0.00000	101.54412			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			8.93500	104.33951	8.93500	104.31432		2,913,703,500,000.00	326,100,000	326,100,000	112,100,000
Total NBK30A SPOT								2,913,703,500,000.00	326,100,000	326,100,000	112,100,000
Total For NBK30A								2,913,703,500,000.00	326,100,000	326,100,000	112,100,000
NBK30I On 18/02/2021 Spot Bond					0.00000	102.54472			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	101.31039			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK32I On 26/02/2019 Spot Bond					0.00000	101.09894				0.00	0	0
Total NBK32B SPOT										0.00	0	0
Total For NBK32B										0.00	0	0
NBK33I On 10/05/2019 Spot Bond					0.00000	101.90391				0.00	0	0
Total NBK33B SPOT										0.00	0	0
Total For NBK33B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond					0.00000	102.63319				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond					0.00000	103.71683				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond					0.00000	104.62929				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK37I On 02/08/2019 Spot Bond					0.00000	101.88444				0.00	0	0
Total NBK37B SPOT										0.00	0	0
Total For NBK37B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	102.85311				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			7.79000	105.77112	7.79000	105.74917				0.00	0	0
Total NBK3A SPOT										0.00	0	0
Total For NBK3A										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			100.00000	40.66313	100.00000	40.57362				0.00	0	0
Total NBK3A/R204 SPOT										0.00	0	0
Total For NBK3A/R204										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			10.65000	10.65000	10.65000	51.56190				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	101.83851				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond					0.00000	101.53930				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK42I On 21/02/2022 Spot Bond					0.00000	101.88203				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond					0.00000	101.71591				0.00	0	290,000,000
Total NBK43B SPOT										0.00	0	290,000,000
Total For NBK43B										0.00	0	290,000,000
NBK44I On 15/02/2021 Spot Bond					0.00000	101.31282				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond					0.00000	101.54841				0.00	0	1,500,000,000
Total NBK45B SPOT										0.00	0	1,500,000,000
Total For NBK45B										0.00	0	1,500,000,000
NBK46I On 15/08/2025 Spot Bond					0.00000	101.38127				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	101.41919				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	102.12606				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.62466				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			9.82000	104.39216	9.82000	104.36498				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.62158				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			9.85500	103.47276	9.85500	103.44571				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					0.00000	100.62466				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.62949				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.63566				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	100.55731				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond					0.00000	100.01316				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED13 On 25/07/2018 Spot Bond					0.00000	102.50800				0.00	0	35,000,000,000
Total NED13 SPOT										0.00	0	35,000,000,000
Total For NED13										0.00	0	35,000,000,000
NED14 On 29/11/2018 Spot Bond					0.00000	101.66852				0.00	0	0
Total NED14 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NED14									0.00	0	0
NED15 On 08/04/2019 Spot Bond			8.69000	8.69000	8.69000	101.78371			0.00	0	0
Total NED15 SPOT									0.00	0	0
Total For NED15									0.00	0	0
NED16 On 08/04/2019 Spot Bond					0.00000	101.05500			0.00	0	30,000,000
Total NED16 SPOT									0.00	0	30,000,000
Total For NED16									0.00	0	30,000,000
NED17 On 14/10/2019 Spot Bond					0.00000	99.90090			0.00	0	0
Total NED17 SPOT									0.00	0	0
Total For NED17									0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	99.90052			0.00	0	0
Total NED18 SPOT									0.00	0	0
Total For NED18									0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	102.52308			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			10.11500	105.43049	10.11500	105.40176		61,296,900,000,000.00	6,060,000,000	3,030,000,000	
Total NED20 SPOT								1,296,900,000,000.00	6,060,000,000	3,030,000,000	
Total For NED20								1,296,900,000,000.00	6,060,000,000	3,030,000,000	
NEDT1 On 21/05/2021 Spot Bond					0.00000	107.23568			0.00	0	0
Total NEDT1A SPOT									0.00	0	0
Total For NEDT1A									0.00	0	0
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.84770			0.00	0	0
Total NEDT1B SPOT									0.00	0	0
Total For NEDT1B									0.00	0	0
NET51 On 16/11/2018 Spot Bond					0.00000	101.26846			0.00	0	0
Total NET51 SPOT									0.00	0	0
Total For NET51									0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	104.58715			0.00	0	0
Total NGL01 SPOT									0.00	0	0
Total For NGL01									0.00	0	0
NGL02 On 15/03/2022 Spot Bond					0.00000	104.08323			0.00	141,800,000	37,900,000
Total NGL02 SPOT									0.00	141,800,000	37,900,000
Total For NGL02									0.00	141,800,000	37,900,000
NGL03 On 26/05/2022 Spot Bond					0.00000	101.37909			0.00	0	0
Total NGL03 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	100.71690				0.00	0	0
Total NGL04 SPOT										0.00	0	0
Total For NGL04										0.00	0	0
NGLT1 On 01/07/2022 Spot Bond					0.00000	100.30704				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	106.27500	10.00000	106.24700				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	105.63863	13.50000	105.60051				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/06/2019 Spot Bond					0.00000	101.04542				0.00	0	0
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			2.93000	2.93000	2.93000	127.84813				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			3.32000	3.32000	3.32000	124.76816				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.50000	3.50000	3.50000	171.69970				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			3.81000	167.20902	3.81000	167.17583				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			3.83000	82.91133	3.83000	106.18506				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			7.96500	104.85654	7.96500	104.83391				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			8.59500	8.59500	8.59500	104.94937				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1' On 22/05/2018 Spot Bond					0.00000	101.14096				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1' On 22/05/2018 Spot Bond					0.00000	101.16976				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond					0.00000	101.18097				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond					0.00000	101.13648				0.00	0	0
Total NQ1A23 SPOT										0.00	0	0
Total For NQ1A23										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	101.20954				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.24134				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2' On 22/05/2018 Spot Bond					0.00000	101.13648				0.00	0	0
Total NQ1A26 SPOT										0.00	0	0
Total For NQ1A26										0.00	0	0
NQ1B1' On 22/05/2020 Spot Bond			8.79500	8.79500	8.79500	104.96869				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1' On 22/05/2018 Spot Bond					0.00000	101.16853				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1' On 22/05/2052 Spot Bond					0.00000	101.23878				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B1' On 22/05/2018 Spot Bond					0.00000	101.16309				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			8.99500	8.99500	8.99500	104.98804			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond					0.00000	101.17640			0.00	0	0
Total NQ1C15 SPOT									0.00	0	0
Total For NQ1C15									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	101.29591			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond					0.00000	101.18848			0.00	0	0
Total NQ1C19 SPOT									0.00	0	0
Total For NQ1C19									0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	101.42866			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2018 Spot Bond					0.00000	101.20300			0.00	0	0
Total NQF1D7 SPOT									0.00	0	0
Total For NQF1D7									0.00	0	0
NQF1D On 22/05/2019 Spot Bond					0.00000	101.34935			0.00	0	0
Total NQF1D8 SPOT									0.00	0	0
Total For NQF1D8									0.00	0	0
NRA01: On 30/11/2018 Spot Bond			7.97000	107.07379	7.97000	107.05081			0.00	0	106,000,000
Total NRA018 SPOT									0.00	0	106,000,000
Total For NRA018									0.00	0	106,000,000
NRA02: On 31/10/2022 Spot Bond			8.84500	118.06259	8.84500	118.03437			0.00	0	7,500,000
Total NRA022 SPOT									0.00	0	7,500,000
Total For NRA022									0.00	0	7,500,000
NRA02: On 31/05/2023 Spot Bond			3.15000	183.29502	3.15000	183.26180		1,890,000,000,000.00		600,000,000	350,000,000
Total NRA023 SPOT								1,890,000,000,000.00		600,000,000	350,000,000
Total For NRA023								1,890,000,000,000.00		600,000,000	350,000,000
NRA02: On 30/11/2028 Spot Bond			10.57500	115.02244	10.57500	114.98988		131,976,000,000,000.00	12,480,000,000		6,140,000,000
Total NRA028 SPOT								131,976,000,000,000.00	12,480,000,000		6,140,000,000
Total For NRA028								131,976,000,000,000.00	12,480,000,000		6,140,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	16.52728	100.00000	16.49050		0.00	0	0	0
Total NRA028/R186 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 NRA028/R186										0.00	0	0
NSN96 On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN96U SPOT										0.00	0	0
Total For NSN96U										0.00	0	0
NSN97 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN97U SPOT										0.00	0	0
Total For NSN97U										0.00	0	0
NTC18 On 27/02/2019 Spot Bond					0.00000	101.37619				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	101.82026				0.00	0	20,000,000
Total NTC19 SPOT										0.00	0	20,000,000
Total For NTC19										0.00	0	20,000,000
NTC20 On 27/07/2020 Spot Bond					0.00000	102.08085				0.00	0	0
Total NTC20 SPOT										0.00	0	0
Total For NTC20										0.00	0	0
NTC21 On 24/03/2022 Spot Bond					0.00000	100.79901				0.00	0	0
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
NTC22 On 15/02/2021 Spot Bond					0.00000	101.36605				0.00	0	0
Total NTC22 SPOT										0.00	0	0
Total For NTC22										0.00	0	0
NTC23 On 15/02/2023 Spot Bond					0.00000	101.39646				0.00	0	90,000,000
Total NTC23 SPOT										0.00	0	90,000,000
Total For NTC23										0.00	0	90,000,000
NTC24 On 29/03/2021 Spot Bond					0.00000	100.38443				0.00	0	0
Total NTC24 SPOT										0.00	0	0
Total For NTC24										0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	101.27450				0.00	0	0
Total OMI01 SPOT										0.00	0	0
Total For OMI01										0.00	0	0
OML02 On 27/11/2019 Spot Bond					0.00000	102.22051				0.00	0	80,000,000
Total OML02 SPOT										0.00	0	80,000,000
Total For OML02										0.00	0	80,000,000
OML03 On 27/11/2019 Spot Bond			9.11500	103.69023	9.11500	103.66471				0.00	0	0
Total OML03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For OML03									0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	100.75680			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			9.37500	9.37500	9.37500	101.29100		28,125,000,000,000.00	3,000,000,000	1,535,000,000	
Total OML05 SPOT								28,125,000,000,000.00	3,000,000,000	1,535,000,000	
Total For OML05								28,125,000,000,000.00	3,000,000,000	1,535,000,000	
OML06 On 19/03/2022 Spot Bond			10.07500	101.46584	10.07500	101.43874		30,225,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML06 SPOT								30,225,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML06								30,225,000,000,000.00	3,000,000,000	1,500,000,000	
OML07 On 19/03/2025 Spot Bond			10.92500	100.87047	10.92500	100.84132		21,850,000,000,000.00	2,000,000,000	1,000,000,000	
Total OML07 SPOT								21,850,000,000,000.00	2,000,000,000	1,000,000,000	
Total For OML07								21,850,000,000,000.00	2,000,000,000	1,000,000,000	
OML08 On 14/09/2020 Spot Bond					0.00000	101.92158		0.00	0	0	
Total OML08 SPOT								0.00	0	0	
Total For OML08								0.00	0	0	
OML09 On 14/09/2022 Spot Bond			10.06500	103.79079	10.06500	103.76310		22,087,642,500,000.00	2,194,500,000	1,052,000,000	
Total OML09 SPOT								22,087,642,500,000.00	2,194,500,000	1,052,000,000	
Total For OML09								22,087,642,500,000.00	2,194,500,000	1,052,000,000	
OML10 On 14/09/2025 Spot Bond			10.92500	103.02786	10.92500	102.99808		20,320,500,000,000.00	1,860,000,000	910,000,000	
Total OML10 SPOT								20,320,500,000,000.00	1,860,000,000	910,000,000	
Total For OML10								20,320,500,000,000.00	1,860,000,000	910,000,000	
PBKJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBKJ1U SPOT								0.00	0	0	
Total For PBKJ1U								0.00	0	0	
PBKS1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBKS1U SPOT								0.00	0	0	
Total For PBKS1U								0.00	0	0	
PBKX1U On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBKX1U SPOT								0.00	0	0	
Total For PBKX1U								0.00	0	0	
PBLS1U On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBLS1U SPOT								0.00	0	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
PBUJ11 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	106.27500	10.00000	106.24700				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM36 On 04/05/2018 Spot Bond					0.00000	101.55200				0.00	0	0
Total PMM36 SPOT										0.00	0	0
Total For PMM36										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	100.80986				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM39 On 04/09/2018 Spot Bond					0.00000	100.92261				0.00	0	0
Total PMM39 SPOT										0.00	0	0
Total For PMM39										0.00	0	0
PMM40 On 04/09/2018 Spot Bond					0.00000	100.92261				0.00	0	0
Total PMM40 SPOT										0.00	0	0
Total For PMM40										0.00	0	0
PMM41 On 07/05/2018 Spot Bond					0.00000	101.43434				0.00	0	0
Total PMM41 SPOT										0.00	0	0
Total For PMM41										0.00	0	0
PMM42 On 28/05/2018 Spot Bond					0.00000	100.97583				0.00	0	0
Total PMM42 SPOT										0.00	0	0
Total For PMM42										0.00	0	0
PMM43 On 28/02/2019 Spot Bond					0.00000	100.87974				0.00	0	0
Total PMM43 SPOT										0.00	0	0
Total For PMM43										0.00	0	0
PPC00; On 31/12/2018 Spot Bond					0.00000	98.60723				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00; On 31/10/2019 Spot Bond					0.00000	99.53371				0.00	0	0
Total PPC003 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PPC003										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.18026				0.00	0	0
Total PRE2A1 SPOT										0.00	0	0
Total For PRE2A1										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.23559				0.00	400,000,000	100,000,000
Total PRE2A2 SPOT										0.00	400,000,000	100,000,000
Total For PRE2A2										0.00	400,000,000	100,000,000
PRE2A On 20/02/2022 Spot Bond					0.00000	101.28398				0.00	0	0
Total PRE2A3 SPOT										0.00	0	0
Total For PRE2A3										0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	101.38071				0.00	0	0
Total PRE2B1 SPOT										0.00	0	0
Total For PRE2B1										0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	101.39452				0.00	0	0
Total PRE2C1 SPOT										0.00	0	0
Total For PRE2C1										0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	101.40833				0.00	0	0
Total PRE2D1 SPOT										0.00	0	0
Total For PRE2D1										0.00	0	0
R186 On 21/12/2026 Spot Bond			8.09500	118.03648	8.07500	118.14571			966,473,867,610,000.00	1,443,048,038,000	1,655,193,259,400	
Total R186 SPOT									16,473,867,610,000.00	443,048,038,000	555,193,259,400	
Total For R186									16,473,867,610,000.00	443,048,038,000	555,193,259,400	
R197 On 07/12/2023 Spot Bond			1.95000	307.60457	1.95000	307.55883			135,049,980,000,000.00	69,256,400,000	46,400,520,000	
Total R197 SPOT									15,049,980,000,000.00	69,256,400,000	46,400,520,000	
Total For R197									15,049,980,000,000.00	69,256,400,000	46,400,520,000	
R202 On 07/12/2033 Spot Bond			2.40000	247.55379	2.35500	248.87732			517,608,076,800,000.00	215,670,032,000	183,248,460,000	
Total R202 SPOT									17,608,076,800,000.00	215,670,032,000	183,248,460,000	
Total For R202									17,608,076,800,000.00	215,670,032,000	183,248,460,000	
R2023 On 28/02/2023 Spot Bond			7.52000	101.83892	7.49500	101.91977			872,153,380,016,000.00	514,914,013,300	544,693,870,300	
Total R2023 SPOT									17,153,380,016,000.00	514,914,013,300	544,693,870,300	
Total For R2023									17,153,380,016,000.00	514,914,013,300	544,693,870,300	
R2030 On 31/01/2030 Spot Bond			8.46500	98.14308	8.46500	98.12060			277,095,102,871,000.00	1,095,935,629,400	646,532,332,200	
Total R2030 SPOT									17,095,102,871,000.00	095,935,629,400	546,532,332,200	
Total For R2030									17,095,102,871,000.00	095,935,629,400	546,532,332,200	
R2032 On 31/03/2032 Spot Bond			8.64500	97.11957	8.64500	97.09711			670,990,141,539,000.00	1,234,353,978,200	504,369,700,000	
Total R2032 SPOT									10,990,141,539,000.00	234,353,978,200	504,369,700,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2032									0,990,141,539,000.00	234,353,978,200	504,369,700,000
R2035 On 28/02/2035 Spot Bond			8.81000	101.60946	8.81000	101.58566			230,968,506,454,000.00	934,275,653,400	503,898,210,500
Total R2035 SPOT									10,968,506,454,000.00	934,275,653,400	503,898,210,500
Total For R2035									10,968,506,454,000.00	934,275,653,400	503,898,210,500
R2037 On 31/01/2037 Spot Bond			8.91000	97.96044	8.91000	97.93685			129,092,839,414,000.00	1,249,056,435,400	499,173,068,200
Total R2037 SPOT									19,092,839,414,000.00	249,056,435,400	499,173,068,200
Total For R2037									19,092,839,414,000.00	249,056,435,400	499,173,068,200
R204 On 21/12/2018 Spot Bond			6.81000	103.25630	6.79000	103.25075			279,394,450,893,000.00	41,027,085,300	39,366,665,800
Total R204 SPOT									9,394,450,893,000.00	41,027,085,300	39,366,665,800
Total For R204									9,394,450,893,000.00	41,027,085,300	39,366,665,800
R2040 On 31/01/2040 Spot Bond			8.97000	102.05151	8.97000	102.02678			372,583,963,744,000.00	933,398,435,200	599,837,174,000
Total R2040 SPOT									2,583,963,744,000.00	933,398,435,200	599,837,174,000
Total For R2040									2,583,963,744,000.00	933,398,435,200	599,837,174,000
R2044 On 31/01/2044 Spot Bond			9.02000	99.03121	9.02000	99.00707			183,561,690,000,000.00	463,809,500,000	801,349,085,500
Total R2044 SPOT									13,561,690,000,000.00	463,809,500,000	801,349,085,500
Total For R2044									13,561,690,000,000.00	463,809,500,000	801,349,085,500
R2048 On 28/02/2048 Spot Bond			8.98000	98.65311	8.98000	98.62957			594,509,425,496,000.00	2,070,658,065,200	1,534,319,816,200
Total R2048 SPOT									14,509,425,496,000.00	070,658,065,200	534,319,816,200
Total For R2048									14,509,425,496,000.00	070,658,065,200	534,319,816,200
R207 On 15/01/2020 Spot Bond			6.94000	102.25156	6.91500	102.27323			836,123,590,010,000.00	408,663,341,500	244,749,807,900
Total R207 SPOT									16,123,590,010,000.00	408,663,341,500	244,749,807,900
Total For R207									16,123,590,010,000.00	408,663,341,500	244,749,807,900
R208 On 31/03/2021 Spot Bond			7.16500	99.14491	7.14500	99.17814			497,386,946,673,000.00	348,553,656,200	296,277,201,600
Total R208 SPOT									17,386,946,673,000.00	348,553,656,200	296,277,201,600
Total For R208									17,386,946,673,000.00	348,553,656,200	296,277,201,600
R209 On 31/03/2036 Spot Bond			8.86000	76.96563	8.84000	77.09467			913,299,160,068,000.00	1,908,950,243,800	884,671,553,000
Total R209 SPOT									13,299,160,068,000.00	908,950,243,800	384,671,553,000
Total For R209									13,299,160,068,000.00	908,950,243,800	384,671,553,000
R210 On 31/03/2028 Spot Bond			2.25000	191.44297	2.25000	191.41300			787,500,000,000.00	350,000,000	79,470,000,000
Total R210 SPOT									787,500,000,000.00	350,000,000	79,470,000,000
Total For R210									787,500,000,000.00	350,000,000	79,470,000,000
R212 On 31/01/2022 Spot Bond			1.96000	154.75541	1.96000	154.73229			666,900,976,000,000.00	340,255,600,000	183,167,317,200
Total R212 SPOT									16,900,976,000,000.00	340,255,600,000	183,167,317,200
Total For R212									16,900,976,000,000.00	340,255,600,000	183,167,317,200
R213 On 28/02/2031 Spot Bond			8.55500	88.82597	8.53500	88.94748			968,437,539,368,000.00	580,764,177,600	440,823,555,700
Total R213 SPOT									18,437,539,368,000.00	580,764,177,600	440,823,555,700

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									8,437,539,368,000.00	580,764,177,600	440,823,555,700
R214 On 28/02/2041 Spot Bond			8.95500	77.04334	8.95500	77.02500			576,165,717,903,500.00	1,181,034,697,700	590,295,154,200
Total R214 SPOT									6,165,717,903,500.00	181,034,697,700	590,295,154,200
Total For R214									6,165,717,903,500.00	181,034,697,700	590,295,154,200
RCG01 On 24/10/2019 Spot Bond					0.00000	102.25384			0.00	0	90,000,000
Total RCG01B SPOT									0.00	0	90,000,000
Total For RCG01B									0.00	0	90,000,000
RCSB0 On 12/04/2018 Spot Bond					0.00000	100.00000			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF06U SPOT									0.00	0	0
Total For RDF06U									0.00	0	0
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF07U SPOT									0.00	0	0
Total For RDF07U									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	102.04671			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFB0 On 22/03/2019 Spot Bond					0.00000	101.38263			0.00	0	0
Total RDFB06 SPOT									0.00	0	0
Total For RDFB06									0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDFB06/JIBAR SPOT									0.00	0	0
Total For RDFB06/JIBAR									0.00	0	0
RDFB0 On 30/09/2019 Spot Bond					0.00000	100.48346			0.00	0	0
Total RDFB07 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.28967				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.05208				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	100.82605				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.44027				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.09933				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.77229				0.00	0	0
Total RDFB13 SPOT										0.00	0	0
Total For RDFB13										0.00	0	0
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.78893				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFC3 On 04/06/2018 Spot Bond					0.00000	100.89182				0.00	0	0
Total RDFC38 SPOT										0.00	0	0
Total For RDFC38										0.00	0	0
RDFC3 On 27/07/2018 Spot Bond					0.00000	101.65095				0.00	0	0
Total RDFC39 SPOT										0.00	0	0
Total For RDFC39										0.00	0	0
RDFC4 On 05/10/2018 Spot Bond					0.00000	100.15093				0.00	0	0
Total RDFC41 SPOT										0.00	0	0
Total For RDFC41										0.00	0	0
RDFC4 On 23/09/2018 Spot Bond					0.00000	100.46719				0.00	0	0
Total RDFC42 SPOT										0.00	0	0
Total For RDFC42										0.00	0	0
REB01 On 21/05/2018 Spot Bond					0.00000	101.27741				0.00	0	0
Total REB01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For REB01										0.00	0	0
REB01 On 21/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB01/JIBAR SPOT										0.00	0	0
Total For REB01/JIBAR										0.00	0	0
REB02 On 21/05/2018 Spot Bond					0.00000	101.28717				0.00	0	0
Total REB02 SPOT										0.00	0	0
Total For REB02										0.00	0	0
REBC0 On 17/05/2018 Spot Bond					0.00000	101.17726				0.00	0	0
Total REBC06 SPOT										0.00	0	0
Total For REBC06										0.00	0	0
REBC7 On 31/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REBC7U SPOT										0.00	0	0
Total For REBC7U										0.00	0	0
RED20 On 05/04/2019 Spot Bond					0.00000	100.22921				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20 On 05/04/2019 Spot Bond					0.00000	100.27658				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20 On 05/01/2020 Spot Bond					0.00000	100.22580				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20 On 05/07/2020 Spot Bond					0.00000	100.25364				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	100.90445				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED40 On 26/11/2019 Spot Bond					0.00000	101.59169				0.00	0	0
Total RED401 SPOT										0.00	0	0
Total For RED401										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	101.30142				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	100.32557				0.00	0	0
Total RED601 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RED601										0.00	0	0
RED60: On 09/03/2022 Spot Bond					0.00000	100.40801				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RES02: On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03: On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04: On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES30: On 07/03/2021 Spot Bond					0.00000	100.76839				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES34: On 25/08/2019 Spot Bond					0.00000	101.44626				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35: On 25/08/2021 Spot Bond					0.00000	101.15260				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36: On 21/10/2019 Spot Bond					0.00000	100.05124				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES38: On 01/08/2020 Spot Bond					0.00000	101.94596				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES39: On 03/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES39U SPOT										0.00	0	0
Total For RES39U										0.00	0	0
RES40: On 13/10/2022 Spot Bond					0.00000	99.97793				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41: On 30/11/2022 Spot Bond					0.00000	101.07613				0.00	0	0
Total RES41 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RES41									0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES42U SPOT									0.00	0	0
Total For RES42U									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.66500	103.19122	8.66500	103.16717		891,628,500,000.00		102,900,000	27,500,000
Total RW21 SPOT								891,628,500,000.00		102,900,000	27,500,000
Total For RW21								891,628,500,000.00		102,900,000	27,500,000
RW23 On 10/12/2023 Spot Bond			9.17500	104.67005	9.17500	104.64426			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			10.24500	103.46219	10.24500	103.43379		382,138,500,000.00		37,300,000	10,000,000
Total RW28 SPOT								382,138,500,000.00		37,300,000	10,000,000
Total For RW28								382,138,500,000.00		37,300,000	10,000,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	106.27500	10.00000	106.24700			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK17 On 30/07/2019 Spot Bond					0.00000	102.59522			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	103.60874			0.00	0	810,000,000
Total SBK18 SPOT									0.00	0	810,000,000
Total For SBK18									0.00	0	810,000,000
SBK19 On 24/10/2019 Spot Bond					0.00000	102.01409			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2019 Spot Bond					0.00000	103.65773			0.00	0	40,000,000
Total SBK20 SPOT									0.00	0	40,000,000
Total For SBK20									0.00	0	40,000,000
SBK21 On 28/01/2020 Spot Bond					0.00000	102.76126			0.00	0	30,000,000
Total SBK21 SPOT									0.00	0	30,000,000
Total For SBK21									0.00	0	30,000,000
SBK22 On 28/05/2020 Spot Bond					0.00000	103.58960			0.00	0	0
Total SBK22 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			10.29500	108.48148	10.29500	108.45140			41,797,700,000,000.00	4,060,000,000	2,030,000,000
Total SBK23 SPOT									1,797,700,000,000.00	4,060,000,000	2,030,000,000
Total For SBK23									1,797,700,000,000.00	4,060,000,000	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	101.13913			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	106.00156			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			9.94500	111.62216	9.94500	111.59240			0.00	0	95,400,000
Total SBK26 SPOT									0.00	0	95,400,000
Total For SBK26									0.00	0	95,400,000
SBK9 On 10/04/2018 Spot Bond			7.75000	99.93634	7.75000	99.95755			0.00	0	0
Total SBK9 SPOT									0.00	0	0
Total For SBK9									0.00	0	0
SBS16 On 22/09/2018 Spot Bond					0.00000	100.80163			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	101.86304			0.00	0	10,000,000
Total SBS18 SPOT									0.00	0	10,000,000
Total For SBS18									0.00	0	10,000,000
SBS19 On 23/06/2021 Spot Bond			8.37000	108.06347	8.37000	108.03913			0.00	0	10,000,000
Total SBS19 SPOT									0.00	0	10,000,000
Total For SBS19									0.00	0	10,000,000
SBS20 On 15/05/2026 Spot Bond			9.25500	108.57771	9.25500	108.55058			1,806,576,000,000.00	195,200,000	52,200,000
Total SBS20 SPOT									1,806,576,000,000.00	195,200,000	52,200,000
Total For SBS20									1,806,576,000,000.00	195,200,000	52,200,000
SBS21 On 15/05/2026 Spot Bond					0.00000	104.26539			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS24 On 24/05/2019 Spot Bond					0.00000	101.77729			0.00	2,000,000,000	1,000,000,000
Total SBS24 SPOT									0.00	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 SBS24									0.00	2,000,000,000	1,000,000,000
SBS25 On 24/05/2019 Spot Bond			7.86000	104.47221	7.86000	104.44997			0.00	0	54,400,000
Total SBS25 SPOT									0.00	0	54,400,000
Total For SBS25									0.00	0	54,400,000
SBS27 On 20/02/2024 Spot Bond			8.74500	107.67671	8.74500	107.65124			0.00	0	213,800,000
Total SBS27 SPOT									0.00	0	213,800,000
Total For SBS27									0.00	0	213,800,000
SBS29 On 12/06/2019 Spot Bond			7.84500	103.81753	7.84500	103.79559			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			9.41500	96.34292	9.41500	96.31843		201,481,000,000.00		21,400,000	5,700,000
Total SBS3 SPOT								201,481,000,000.00		21,400,000	5,700,000
Total For SBS3								201,481,000,000.00		21,400,000	5,700,000
SBS30 On 12/06/2019 Spot Bond					0.00000	100.78174			0.00	2,000,000,000	1,000,000,000
Total SBS30 SPOT									0.00	2,000,000,000	1,000,000,000
Total For SBS30									0.00	2,000,000,000	1,000,000,000
SBS31 On 12/06/2027 Spot Bond			9.49500	105.00349	9.49500	104.97673		6,523,065,000,000.00		687,000,000	257,500,000
Total SBS31 SPOT								6,523,065,000,000.00		687,000,000	257,500,000
Total For SBS31								6,523,065,000,000.00		687,000,000	257,500,000
SBS33 On 19/09/2019 Spot Bond					0.00000	100.60432			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			9.37000	104.14045	9.37000	104.11454		28,110,000,000,000.00		3,000,000,000	1,539,800,000
Total SBS34 SPOT								28,110,000,000,000.00		3,000,000,000	1,539,800,000
Total For SBS34								28,110,000,000,000.00		3,000,000,000	1,539,800,000
SBS36 On 29/01/2020 Spot Bond					0.00000	102.06259			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			7.96500	101.62788	7.96500	101.60596			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.15500	101.51006	9.15500	101.48496			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			9.85000	100.99266	9.85000	100.96584			0.00	0	10,000,000
Total SBS39 SPOT									0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS39									0.00	0	10,000,000
SBS4 On 16/11/2021 Spot Bond			8.48500	103.85234	8.48500	103.82850			9,842,600,000,000.00	1,160,000,000	580,000,000
Total SBS4 SPOT									9,842,600,000,000.00	1,160,000,000	580,000,000
Total For SBS4									9,842,600,000,000.00	1,160,000,000	580,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	102.31146			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			8.64500	109.13846	8.64500	109.11295			2,337,608,000,000.00	270,400,000	72,300,000
Total SBS41 SPOT									2,337,608,000,000.00	270,400,000	72,300,000
Total For SBS41									2,337,608,000,000.00	270,400,000	72,300,000
SBS42 On 12/11/2025 Spot Bond			9.14500	112.49915	9.14500	112.47137			352,082,500,000.00	38,500,000	80,300,000
Total SBS42 SPOT									352,082,500,000.00	38,500,000	80,300,000
Total For SBS42									352,082,500,000.00	38,500,000	80,300,000
SBS43 On 12/11/2027 Spot Bond			9.44000	113.10361	9.44000	113.07480			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS44 On 15/02/2019 Spot Bond					0.00000	101.62742			0.00	0	0
Total SBS44 SPOT									0.00	0	0
Total For SBS44									0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	102.45360			0.00	3,000,000,000	1,500,000,000
Total SBS45 SPOT									0.00	3,000,000,000	1,500,000,000
Total For SBS45									0.00	3,000,000,000	1,500,000,000
SBS46 On 15/02/2023 Spot Bond			8.70000	109.22700	8.70000	109.20130			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	103.06892			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	102.20685			0.00	0	0
Total SBS48 SPOT									0.00	0	0
Total For SBS48									0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	101.87610			0.00	0	0
Total SBS49 SPOT									0.00	0	0
Total For SBS49									0.00	0	0
SBS50 On 31/01/2022 Spot Bond			8.65500	104.40172	8.65500	104.37728			0.00	0	0
Total SBS50 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS50									0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.11500	9.11500	9.11500	104.81573			0.00	0	0
Total SBS51 SPOT									0.00	0	0
Total For SBS51									0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	102.42518			0.00	0	250,000,000
Total SBS52 SPOT									0.00	0	250,000,000
Total For SBS52									0.00	0	250,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	101.12719			0.00	0	0
Total SBS53 SPOT									0.00	0	0
Total For SBS53									0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	100.76390			0.00	0	0
Total SBS54 SPOT									0.00	0	0
Total For SBS54									0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	101.57688			0.00	1,700,000,000	500,000,000
Total SBS55 SPOT									0.00	1,700,000,000	500,000,000
Total For SBS55									0.00	1,700,000,000	500,000,000
SBS56 On 12/06/2022 Spot Bond			8.57000	8.57000	8.57000	104.26274			0.00	0	0
Total SBS56 SPOT									0.00	0	0
Total For SBS56									0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	101.79655			0.00	0	200,000,000
Total SBS57 SPOT									0.00	0	200,000,000
Total For SBS57									0.00	0	200,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	101.65073			0.00	383,600,000	102,600,000
Total SBS58 SPOT									0.00	383,600,000	102,600,000
Total For SBS58									0.00	383,600,000	102,600,000
SBS59 On 09/10/2020 Spot Bond					0.00000	100.00936			0.00	0	0
Total SBS59 SPOT									0.00	0	0
Total For SBS59									0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	99.86968			0.00	0	0
Total SBS60 SPOT									0.00	0	0
Total For SBS60									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			2.99000	292.46154	2.99000	292.40979			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			3.75500	3.75500	3.75500	210.39274			0.00	0	0
Total SBSI14 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	101.40532				0.00	0	0
Total SBT101 SPOT										0.00	0	0
Total For SBT101										0.00	0	0
SBT102 On 30/09/2022 Spot Bond					0.00000	100.46590				0.00	0	18,794,800
Total SBT102 SPOT										0.00	0	18,794,800
Total For SBT102										0.00	0	18,794,800
SBT201 On 13/02/2023 Spot Bond					0.00000	101.72894				0.00	0	40,000,000
Total SBT201 SPOT										0.00	0	40,000,000
Total For SBT201										0.00	0	40,000,000
SGI004 On 20/01/2021 Spot Bond					0.00000	100.06307				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	100.06320				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	100.02910				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	106.27500	10.00000	106.24700				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SLI3 On 15/08/2018 Spot Bond			7.93500	101.61085	7.93500	101.58934				0.00	0	35,500,000
Total SLI3 SPOT										0.00	0	35,500,000
Total For SLI3										0.00	0	35,500,000
SLI4 On 15/08/2021 Spot Bond					0.00000	102.61652				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA1 On 15/08/2019 Spot Bond					0.00000	101.39364				0.00	0	0
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.43146				0.00	0	0
Total SLRA2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SLRA2									0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	101.35843			0.00	0	0
Total SLRA3 SPOT									0.00	0	0
Total For SLRA3									0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.39651			0.00	0	0
Total SLRA4 SPOT									0.00	0	0
Total For SLRA4									0.00	0	0
SLRB1 On 15/08/2019 Spot Bond					0.00000	101.45450			0.00	0	0
Total SLRB1 SPOT									0.00	0	0
Total For SLRB1									0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.46947			0.00	0	0
Total SLRB2 SPOT									0.00	0	0
Total For SLRB2									0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.47243			0.00	0	0
Total SLRB3 SPOT									0.00	0	0
Total For SLRB3									0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.48013			0.00	0	0
Total SLRB4 SPOT									0.00	0	0
Total For SLRB4									0.00	0	0
SLRC1 On 15/08/2019 Spot Bond					0.00000	101.57767			0.00	0	0
Total SLRC1 SPOT									0.00	0	0
Total For SLRC1									0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.60923			0.00	0	0
Total SLRC2 SPOT									0.00	0	0
Total For SLRC2									0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.53776			0.00	0	0
Total SLRC3 SPOT									0.00	0	0
Total For SLRC3									0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.57129			0.00	0	0
Total SLRC4 SPOT									0.00	0	0
Total For SLRC4									0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	101.70228			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			10.04500	10.04500	10.04500	106.65273		36,427,188,000,000.00	3,626,400,000	1,681,600,000	
Total SNT03 SPOT								36,427,188,000,000.00	3,626,400,000	1,681,600,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SNT03										16,427,188,000,000.00	3,626,400,000	1,681,600,000
SNT04 On 27/06/2022 Spot Bond					0.00000	100.97746				0.00	0	120,000,000
Total SNT04 SPOT										0.00	0	120,000,000
Total For SNT04										0.00	0	120,000,000
SPDA1 On 21/08/2021 Spot Bond					0.00000	101.95566				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA1 On 21/08/2020 Spot Bond					0.00000	101.21917				0.00	0	20,000,000
Total SPDA11 SPOT										0.00	0	20,000,000
Total For SPDA11										0.00	0	20,000,000
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.24214				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond					0.00000	101.21246				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond					0.00000	101.39562				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.24188				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond					0.00000	101.23688				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00 On 09/09/2019 Spot Bond					0.00000	100.92403				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00 On 31/10/2019 Spot Bond					0.00000	101.84834				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SSA05 On 16/04/2018 Spot Bond					0.00000	99.92807				0.00	0	0
Total SSA05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			8.74500	98.69795	8.74500	98.67474			11,731,417,500,000.00	1,341,500,000	591,300,000
Total SSA06 SPOT									11,731,417,500,000.00	1,341,500,000	591,300,000
Total For SSA06									11,731,417,500,000.00	1,341,500,000	591,300,000
SSN00 On 31/03/2021 Spot Bond			8.71500	95.19701	8.71500	95.17483			51,157,050,000,000.00	5,870,000,000	5,870,000,000
Total SSN004 SPOT									51,157,050,000,000.00	5,870,000,000	5,870,000,000
Total For SSN004									51,157,050,000,000.00	5,870,000,000	5,870,000,000
SSN00 On 31/03/2021 Spot Bond			8.71500	95.19701	8.71500	95.17483			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN01 On 31/01/2025 Spot Bond			3.48500	3.48500	3.48500	123.49030			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN01 On 21/12/2026 Spot Bond			9.57500	108.60534	9.57500	108.57744			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN02 On 28/02/2031 Spot Bond			10.40500	76.95686	10.40500	76.93565			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN02 On 21/01/2019 Spot Bond					0.00000	99.75463			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0
SSN02 On 16/01/2019 Spot Bond					0.00000	99.91562			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0
SSN02 On 25/09/2019 Spot Bond					0.00000	100.47615			0.00	0	0
Total SSN027 SPOT									0.00	0	0
Total For SSN027									0.00	0	0
SSN02 On 07/12/2023 Spot Bond					0.00000	101.06665			0.00	0	0
Total SSN029 SPOT									0.00	0	0
Total For SSN029									0.00	0	0
SSN03 On 17/03/2020 Spot Bond					0.00000	100.63099			0.00	0	0
Total SSN033 SPOT									0.00	0	0
Total For SSN033									0.00	0	0
SSN03 On 02/06/2020 Spot Bond					0.00000	101.06874			0.00	0	0
Total SSN034 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond					0.00000	101.33449				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 01/06/2021 Spot Bond					0.00000	101.15280				0.00	0	90,000,000
Total SSN037 SPOT										0.00	0	90,000,000
Total For SSN037										0.00	0	90,000,000
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	101.97788				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	99.97765				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04: On 13/10/2023 Spot Bond			8.89500	103.84876	8.89500	103.82393				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			3.96000	104.14479	3.96000	104.12357				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond					0.00000	101.57954				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04: On 30/04/2027 Spot Bond					0.00000	101.88729				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond					0.00000	100.03184				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN04: On 21/06/2018 Spot Bond					0.00000	106.63952				0.00	0	0
Total SSN048 SPOT										0.00	0	0
Total For SSN048										0.00	0	0
SSN04: On 30/09/2027 Spot Bond					0.00000	100.41829				0.00	0	0
Total SSN049 SPOT										0.00	0	0
Total For SSN049										0.00	0	0
SSN05: On 08/12/2023 Spot Bond			2.98000	2.98000	2.98000	292.55112				0.00	0	0
Total SSN050 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN050										0.00	0	0
SSN05 On 26/09/2018 Spot Bond					0.00000	104.28385				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05 On 26/10/2020 Spot Bond					0.00000	101.75532				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN05 On 26/10/2020 Spot Bond			7.19700	106.58922	7.19700	106.56853				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN05 On 26/10/2022 Spot Bond					0.00000	101.87979				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05 On 03/11/2022 Spot Bond					0.00000	101.63220				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05 On 19/01/2023 Spot Bond					0.00000	99.85061				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN05 On 05/10/2022 Spot Bond			8.40000	100.12080	8.40000	100.15750				0.00	0	0
Total SSN059 SPOT										0.00	0	0
Total For SSN059										0.00	0	0
SSN06 On 05/10/2022 Spot Bond					0.00000	100.15144				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.09500	99.80634	9.09500	99.78209				0.00	0	45,000,000
Total SZ25 SPOT										0.00	0	45,000,000
Total For SZ25										0.00	0	45,000,000
T12A10 On 21/08/2019 Spot Bond					0.00000	101.20567				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/08/2019 Spot Bond					0.00000	101.63515				0.00	0	0
Total T12A11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For T12A11									0.00	0	0
T12A12 On 21/08/2019 Spot Bond			8.56500	101.83795	8.56500	101.81436			0.00	0	0
Total T12A12 SPOT									0.00	0	0
Total For T12A12									0.00	0	0
T13A1C On 21/08/2018 Spot Bond					0.00000	101.44353			0.00	0	0
Total T13A10 SPOT									0.00	0	0
Total For T13A10									0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	101.25801			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			8.46500	105.57143	8.46500	105.54726			0.00	0	0
Total T13A12 SPOT									0.00	0	0
Total For T13A12									0.00	0	0
T13A13 On 21/08/2018 Spot Bond					0.00000	101.16119			0.00	0	0
Total T13A13 SPOT									0.00	0	0
Total For T13A13									0.00	0	0
T13A14 On 21/08/2018 Spot Bond					0.00000	101.24044			0.00	0	0
Total T13A14 SPOT									0.00	0	0
Total For T13A14									0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	101.25532			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			8.56500	105.08794	8.56500	105.06360			0.00	0	0
Total T13A16 SPOT									0.00	0	0
Total For T13A16									0.00	0	0
T13A18 On 21/08/2018 Spot Bond					0.00000	101.23282			0.00	0	0
Total T13A18 SPOT									0.00	0	0
Total For T13A18									0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	101.02375			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			8.51500	103.92084	8.51500	103.89691			0.00	0	0
Total T13A20 SPOT									0.00	0	0
Total For T13A20									0.00	0	0
T14A1C On 21/11/2019 Spot Bond					0.00000	101.22597			0.00	0	0
Total T14A10 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	101.25294				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	105.42682	8.55000	105.40245				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T15OM On 21/11/2018 Spot Bond					0.00000	101.12419				0.00	0	0
Total T15OM1 SPOT										0.00	0	0
Total For T15OM1										0.00	0	0
TFS117 On 02/09/2018 Spot Bond					0.00000	101.10952				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS123 On 20/03/2019 Spot Bond					0.00000	100.39039				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS135 On 06/07/2018 Spot Bond					0.00000	100.26436				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond					0.00000	100.13920				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS139 On 27/05/2019 Spot Bond					0.00000	101.63558				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141 On 28/10/2019 Spot Bond					0.00000	102.13865				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	101.78030				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144 On 20/03/2020 Spot Bond					0.00000	100.57777				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS145 On 20/03/2022 Spot Bond					0.00000	100.59372				0.00	0	0
Total TFS145 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS145										0.00	0	0
TFS14€ On 25/04/2018 Spot Bond					0.00000	101.67702				0.00	0	0
Total TFS146 SPOT										0.00	0	0
Total For TFS146										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	99.99991				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond					0.00000	99.99989				0.00	0	170,000,000
Total TFS148 SPOT										0.00	0	170,000,000
Total For TFS148										0.00	0	170,000,000
TFS14€ On 31/10/2021 Spot Bond					0.00000	101.64493				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS15C On 16/11/2018 Spot Bond					0.00000	101.23856				0.00	0	0
Total TFS150 SPOT										0.00	0	0
Total For TFS150										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	101.01215				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond					0.00000	102.01244				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	102.02245	8.73000	101.99861				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A5 On 18/07/2018 Spot Bond					0.00000	102.10809				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2018 Spot Bond			8.29000	8.29000	8.29000	101.85601				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A8 On 18/07/2018 Spot Bond					0.00000	102.04813				0.00	0	0
Total TH11A8 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2018 Spot Bond					0.00000	102.18089				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2018 Spot Bond					0.00000	102.09058				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2018 Spot Bond					0.00000	102.08139				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					0.00000	102.31808				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2018 Spot Bond					0.00000	102.30889				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2018 Spot Bond					0.00000	102.22846				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					0.00000	103.03483				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2018 Spot Bond					0.00000	103.04402				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2018 Spot Bond					0.00000	102.99808				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A On 21/08/2019 Spot Bond					0.00000	101.19210				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond					0.00000	101.22603				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			8.51500	8.51500	8.51500	102.07331				0.00	0	0
Total TH12A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12A3										0.00	0	0
TH12A On 21/08/2019 Spot Bond					0.00000	101.20567				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A On 21/08/2019 Spot Bond					0.00000	101.25316				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			8.42500	101.33020	8.42500	101.30710				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A On 21/08/2019 Spot Bond					0.00000	101.19889				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A On 21/08/2019 Spot Bond					0.00000	101.25316				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			8.53500	100.87015	8.53500	100.84687				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B On 21/08/2019 Spot Bond					0.00000	101.31420				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B On 21/08/2019 Spot Bond					0.00000	101.31420				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B On 21/08/2019 Spot Bond					0.00000	101.31420				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B On 21/08/2019 Spot Bond					0.00000	101.31420				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C On 21/08/2019 Spot Bond					0.00000	102.43544				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C On 21/08/2019 Spot Bond					0.00000	102.43544				0.00	0	0
Total TH12C2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	101.42264				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	101.42128				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	101.86225				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	101.84997				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	101.93593				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	101.85414				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond					0.00000	101.17446				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A: On 21/08/2018 Spot Bond					0.00000	101.20432				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	101.57133				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			8.66500	102.66405	8.66500	102.63999				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond					0.00000	101.17582				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A: On 21/08/2018 Spot Bond					0.00000	101.34615				0.00	0	0
Total TH13A6 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13A6										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	100.77447				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			8.55500	103.58969	8.55500	103.56572				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A: On 21/08/2018 Spot Bond					0.00000	101.27311				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.31409				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.31545				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.32918				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.30234				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.31003				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.40894				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.41978				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.39626				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.42306				0.00	0	0
Total TH13C4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.48342				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	101.85514				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	101.85514				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	101.86380				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	101.84383				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	101.88214				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	101.75666				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	101.27191				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			8.68500	108.26576	8.68500	108.24034				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	101.67503				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	102.21952				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			8.63500	103.06497	8.63500	105.82753				0.00	0	104,000,000
Total TH14A8 SPOT										0.00	0	104,000,000

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 TH14A8										0.00	0	104,000,000
TH14B On 21/11/2021 Spot Bond					0.00000	101.35454				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B On 21/11/2021 Spot Bond					0.00000	101.31391				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B On 21/11/2021 Spot Bond					0.00000	101.29765				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C On 21/11/2021 Spot Bond					0.00000	101.42223				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C On 21/11/2021 Spot Bond					0.00000	101.39516				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C On 21/11/2021 Spot Bond					0.00000	101.37891				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	101.82758				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	101.79925				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	101.76011				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	101.21221				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A On 21/11/2022 Spot Bond					0.00000	101.23945				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.72813				0.00	0	0
Total TH15A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TH15A3									0.00	0	0
TH15B On 21/11/2022 Spot Bond					0.00000	101.26927			0.00	0	0
Total TH15B1 SPOT									0.00	0	0
Total For TH15B1									0.00	0	0
TH15C On 21/11/2022 Spot Bond					0.00000	101.33297			0.00	0	0
Total TH15C1 SPOT									0.00	0	0
Total For TH15C1									0.00	0	0
TH15D On 21/11/2022 Spot Bond					0.00000	101.72659			0.00	0	0
Total TH15D1 SPOT									0.00	0	0
Total For TH15D1									0.00	0	0
TH9A1 On 18/07/2019 Spot Bond					0.00000	102.63169			0.00	0	0
Total TH9A12 SPOT									0.00	0	0
Total For TH9A12									0.00	0	0
THE9B On 18/07/2019 Spot Bond					0.00000	102.17330			0.00	0	0
Total THE9B4 SPOT									0.00	0	0
Total For THE9B4									0.00	0	0
THE9C On 18/07/2019 Spot Bond					0.00000	104.23831			0.00	0	0
Total THE9C4 SPOT									0.00	0	0
Total For THE9C4									0.00	0	0
THE9D On 18/07/2019 Spot Bond					0.00000	103.11517			0.00	0	0
Total THE9D4 SPOT									0.00	0	0
Total For THE9D4									0.00	0	0
TL20 On 22/02/2020 Spot Bond			8.26500	8.26500	8.26500	96.96667			0.00	0	40,000,000
Total TL20 SPOT									0.00	0	40,000,000
Total For TL20									0.00	0	40,000,000
TL20/R On 22/02/2020 Spot Bond			100.00000	32.43837	100.00000	32.37683			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	106.27500	10.00000	106.24700			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TL21U SPOT									0.00	0	0
Total For TL21U									0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	100.93600			0.00	0	0
Total TL22 SPOT									0.00	0	0
Total For TL22									0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	100.96273			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TL23 SPOT									0.00	0	0
Total For TL23									0.00	0	0
TL24 On 05/09/2022 Spot Bond			8.68500	102.21624	8.68500	102.19263			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			9.21500	102.70832	9.21500	102.68318			0.00	0	200,000,000
Total TL25 SPOT									0.00	0	200,000,000
Total For TL25									0.00	0	200,000,000
TL26 On 25/11/2024 Spot Bond					0.00000	101.16463			0.00	0	0
Total TL26 SPOT									0.00	0	0
Total For TL26									0.00	0	0
TLC04 On 21/09/2018 Spot Bond					0.00000	100.45118			0.00	0	0
Total TLC04 SPOT									0.00	0	0
Total For TLC04									0.00	0	0
TLC05 On 22/09/2019 Spot Bond					0.00000	100.51598			0.00	0	0
Total TLC05 SPOT									0.00	0	0
Total For TLC05									0.00	0	0
TN20 On 17/09/2020 Spot Bond			8.49500	105.07149	8.49500	105.04775		039,221,383,500,000.00	122,333,300,000	56,392,000,000	
Total TN20 SPOT								19,221,383,500,000.00	122,333,300,000	56,392,000,000	
Total For TN20								19,221,383,500,000.00	122,333,300,000	56,392,000,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	23.65221	100.00000	23.60015		0.00	0	0	
Total TN20/R208 SPOT								0.00	0	0	
Total For TN20/R208								0.00	0	0	
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total TN20U SPOT								0.00	0	0	
Total For TN20U								0.00	0	0	
TN21U On 13/05/2021 Spot Bond			100.00000	20.75255	100.00000	20.70611		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			9.12500	111.88317	9.12500	111.85559		220,825,000,000,000.00	24,200,000,000	16,169,000,000	
Total TN23 SPOT								10,825,000,000,000.00	24,200,000,000	16,169,000,000	
Total For TN23								10,825,000,000,000.00	24,200,000,000	16,169,000,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	16.36592	100.00000	16.32930		0.00	0	0	
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	
TN25 On 19/08/2025 Spot Bond			9.90500	99.28677	9.90500	99.26026		198,100,000,000,000.00	20,000,000,000	25,799,700,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN25 SPOT									18,100,000,000,000.00	20,000,000,000	25,799,700,000
Total For TN25									18,100,000,000,000.00	20,000,000,000	25,799,700,000
TN25/R On 19/08/2025 Spot Bond			100.00000	10.93032	100.00000	10.90586			0.00	0	0
Total TN25/R186 SPOT									0.00	0	0
Total For TN25/R186									0.00	0	0
TN27 On 14/11/2027 Spot Bond			9.95500	97.25082	9.95500	97.22473			6,146,217,000,000.00	617,400,000	1,286,500,000
Total TN27 SPOT									6,146,217,000,000.00	617,400,000	1,286,500,000
Total For TN27									6,146,217,000,000.00	617,400,000	1,286,500,000
TN27/R On 14/11/2027 Spot Bond			100.00000	12.49271	100.00000	12.46476			0.00	0	0
Total TN27/R186 SPOT									0.00	0	0
Total For TN27/R186									0.00	0	0
TN30 On 09/10/2030 Spot Bond			10.51500	100.00892	10.51500	99.98092			168,393,519,000,000.00	16,014,600,000	13,944,400,000
Total TN30 SPOT									168,393,519,000,000.00	16,014,600,000	13,944,400,000
Total For TN30									168,393,519,000,000.00	16,014,600,000	13,944,400,000
TN30/R On 09/10/2030 Spot Bond			8.00000	119.63011	8.00000	119.60448			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			11.05500	97.60085	11.05500	97.57216			216,678,000,000,000.00	19,600,000,000	7,900,000,000
Total TN40 SPOT									216,678,000,000,000.00	19,600,000,000	7,900,000,000
Total For TN40									216,678,000,000,000.00	19,600,000,000	7,900,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.11450	10.75000	100.08587			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TNF18 On 22/08/2018 Spot Bond					0.00000	101.21390			0.00	0	35,000,000
Total TNF18 SPOT									0.00	0	35,000,000
Total For TNF18									0.00	0	35,000,000
TORQ1 On 15/08/2018 Spot Bond					0.00000	101.58681			0.00	0	0
Total TORQ10 SPOT									0.00	0	0
Total For TORQ10									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond					0.00000	102.71464			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond					0.00000	101.81401			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TORQ7 On 15/08/2019 Spot Bond					0.00000	101.37385			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TORQ8 On 15/08/2018 Spot Bond					0.00000	101.40430				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2018 Spot Bond					0.00000	101.44994				0.00	0	0
Total TORQ9 SPOT										0.00	0	0
Total For TORQ9										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	106.27500	10.00000	106.24700				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 10/04/2019 Spot Bond					0.00000	100.27819				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0 On 30/11/2018 Spot Bond					0.00000	101.36201				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			8.64500	105.48408	8.64500	105.45942				0.00	0	35,000,000
Total TPDA08 SPOT										0.00	0	35,000,000
Total For TPDA08										0.00	0	35,000,000
TRA2A On 14/12/2018 Spot Bond					0.00000	100.72935				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A On 14/12/2020 Spot Bond					0.00000	100.76128				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			8.81500	105.16003	8.81500	105.13511				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A On 14/12/2018 Spot Bond					0.00000	100.73013				0.00	0	0
Total TRA2A4 SPOT										0.00	0	0
Total For TRA2A4										0.00	0	0
TRA2A On 14/12/2020 Spot Bond					0.00000	100.76128				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			8.61500	8.61500	8.61500	105.66350				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	100.78852				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B:On 14/12/2020 Spot Bond					0.00000	100.83145				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	100.91317				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C:On 14/12/2020 Spot Bond					0.00000	100.94426				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	101.14579				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D:On 14/12/2020 Spot Bond					0.00000	101.14579				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A On 14/11/2018 Spot Bond					0.00000	101.27141				0.00	0	0
Total TRA3A1 SPOT										0.00	0	0
Total For TRA3A1										0.00	0	0
TRA3A:On 14/11/2020 Spot Bond					0.00000	101.38743				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A:On 14/11/2022 Spot Bond					0.00000	101.42162				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	101.64442				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRAA2 On 14/06/2019 Spot Bond					0.00000	100.76075				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4!On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond					0.00000	101.15632				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2019 Spot Bond					0.00000	100.77314				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2019 Spot Bond					0.00000	102.42657				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2019 Spot Bond					0.00000	102.74455				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP221 On 26/04/2018 Spot Bond					0.00000	99.69857				0.00	0	0
Total TSP221 SPOT										0.00	0	0
Total For TSP221										0.00	0	0
TSP222 On 10/05/2018 Spot Bond					0.00000	99.39629				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP222 SPOT										0.00	0	0
Total For TSP222										0.00	0	0
TSP222 On 24/05/2018 Spot Bond					0.00000	99.09688				0.00	0	0
Total TSP224 SPOT										0.00	0	0
Total For TSP224										0.00	0	0
TSP224 On 07/06/2018 Spot Bond					0.00000	98.80611				0.00	0	0
Total TSP226 SPOT										0.00	0	0
Total For TSP226										0.00	0	0
TSP226 On 21/06/2018 Spot Bond					0.00000	98.49522				0.00	0	0
Total TSP227 SPOT										0.00	0	0
Total For TSP227										0.00	0	0
TTO011 On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond					0.00000	102.18034				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC25 On 13/04/2018 Spot Bond					0.00000	101.92015				0.00	0	0
Total TWC257 SPOT										0.00	0	0
Total For TWC257										0.00	0	0
TWC25 On 18/04/2018 Spot Bond					0.00000	101.92015				0.00	0	0
Total TWC259 SPOT										0.00	0	0
Total For TWC259										0.00	0	0
TWC26 On 20/04/2018 Spot Bond					0.00000	101.75364				0.00	0	0
Total TWC260 SPOT										0.00	0	0
Total For TWC260										0.00	0	0
TWC26 On 25/04/2018 Spot Bond					0.00000	101.66795				0.00	0	0
Total TWC261 SPOT										0.00	0	0
Total For TWC261										0.00	0	0
TWC26 On 30/04/2018 Spot Bond					0.00000	101.51860				0.00	0	0
Total TWC262 SPOT										0.00	0	0
Total For TWC262										0.00	0	0
TWC26 On 14/05/2018 Spot Bond					0.00000	101.22898				0.00	0	0
Total TWC263 SPOT										0.00	0	0
Total For TWC263										0.00	0	0
TWC26 On 17/05/2018 Spot Bond					0.00000	101.14566				0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TWC264 SPOT									0.00	0	200,000,000
Total For TWC264									0.00	0	200,000,000
TWC26 On 31/05/2018 Spot Bond					0.00000	100.89358			0.00	0	0
Total TWC265 SPOT									0.00	0	0
Total For TWC265									0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.98500	105.47669	8.98500	105.45150			0.00	0	68,200,000
Total UG21 SPOT									0.00	0	68,200,000
Total For UG21									0.00	0	68,200,000
UG26 On 09/03/2026 Spot Bond			10.04500	107.84453	10.04500	107.81580		2,404,773,000,000.00		239,400,000	64,000,000
Total UG26 SPOT								2,404,773,000,000.00		239,400,000	64,000,000
Total For UG26								2,404,773,000,000.00		239,400,000	64,000,000
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA1U SPOT									0.00	0	0
Total For VCJA1U									0.00	0	0
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA2U SPOT									0.00	0	0
Total For VCJA2U									0.00	0	0
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA3U SPOT									0.00	0	0
Total For VCJA3U									0.00	0	0
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA4U SPOT									0.00	0	0
Total For VCJA4U									0.00	0	0
VCJA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA5U SPOT									0.00	0	0
Total For VCJA5U									0.00	0	0
VCJB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB1U SPOT									0.00	0	0
Total For VCJB1U									0.00	0	0
VCJB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB2U SPOT									0.00	0	0
Total For VCJB2U									0.00	0	0
VCJB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB3U SPOT									0.00	0	0
Total For VCJB3U									0.00	0	0
VCJB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC23 On 20/08/2018 Spot Bond					0.00000	101.10840				0.00	0	0
Total VKC23 SPOT										0.00	0	0
Total For VKC23										0.00	0	0
VKC24 On 20/02/2019 Spot Bond					0.00000	101.18924				0.00	0	0
Total VKC24 SPOT										0.00	0	0
Total For VKC24										0.00	0	0
VKC25 On 05/06/2018 Spot Bond					0.00000	100.77801				0.00	0	0
Total VKC25 SPOT										0.00	0	0
Total For VKC25										0.00	0	0
VKE06 On 08/05/2018 Spot Bond					0.00000	101.55272				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	100.88780				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond					0.00000	100.55877				0.00	0	0
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	100.09437				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	100.01476				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VR713U SPOT										0.00	0	0
Total For VR713U										0.00	0	0
VR714L On 25/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR714U SPOT										0.00	0	0
Total For VR714U										0.00	0	0
VR715L On 25/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR715U SPOT										0.00	0	0
Total For VR715U										0.00	0	0
VR716L On 28/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR716U SPOT										0.00	0	0
Total For VR716U										0.00	0	0
VRI712 On 11/12/2018 Spot Bond					0.00000	100.71785				0.00	0	0
Total VRI712 SPOT										0.00	0	0
Total For VRI712										0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	100.23266				0.00	0	0
Total WHL01 SPOT										0.00	0	0
Total For WHL01										0.00	0	0
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL01U SPOT										0.00	0	0
Total For WHL01U										0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL02U SPOT										0.00	0	0
Total For WHL02U										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WS05 On 01/08/2018 Spot Bond			1.92000	1.92000	1.92000	254.77956				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			7.35000	105.11587	7.35000	105.09492				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			7.55500	106.15330	7.55500	106.13157				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			7.92000	106.30307	7.92000	106.28027				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	19.42840	100.00000	19.38493				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			6.73500	90.77001	6.73500	90.75368				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										1.54e+017	727,459,137,270	326,952,793,528
Total for SPOT :										1.54e+017	727,459,137,270	326,952,793,528
Total Futures										1.54e+017	727,459,140,755	326,953,890,634
Total Options										0.00	0	111,845
Grand Total:										1.54e+017	727,459,140,755	326,954,002,479