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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/04/2018

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			10.15679	80.63834	10.15789	80.63117			0.00	0	9,466
ES33 On 02/08/2018 Bond Future			10.24219	82.08719	10.24457	82.07191			0.00	0	0
ES33 On 01/11/2018 Bond Future			10.33124	79.78956	10.33459	79.76839			0.00	0	0
ES33 On 07/02/2019 Bond Future			10.43091	81.37246	10.43403	81.35307			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 03/05/2018 Bond Future	11.21	Call			6,445.65000	6.44565	6,452,820		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.21	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.22	Call			6,503.15000	6.50315	6,510,320		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			6,388.08000	6.38808	6,395,250		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 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			5,513.14000	5.51314	5,528,420		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			5,570.83000	5.57083	5,586,110		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			5,455.39000	5.45539	5,470,670		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES33 Option									0.00	0	0
Total For ES33									0.00	0	9,466
ES42 On 03/05/2018 Bond Future			10.32625	84.19328	10.31221	84.30037			0.00	0	7,957
ES42 On 02/08/2018 Bond Future			10.40846	85.70598	10.39508	85.80662			0.00	0	0
ES42 On 01/11/2018 Bond Future			10.49301	83.00299	10.48000	83.09942			0.00	0	0
ES42 On 07/02/2019 Bond Future			10.58435	84.64948	10.57055	84.75023			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			134.90744	134.90744	135.08076	135.08076			0.00	0	1,033
I2025 On 02/08/2018 Bond Future			135.99476	135.99476	136.15745	136.15745		33,998,690.00		250	250
I2025 On 01/11/2018 Bond Future			138.49214	138.49214	138.64861	138.64861		0.00		0	0
I2025 On 07/02/2019 Bond Future			139.87624	139.87624	140.03956	140.03956		0.00		0	0
Total I2025 Future								33,998,690.00		250	1,283
I2025 On 03/05/2018 Bond Future	133.21	Call			1,870.76000	1.87076	1,697,440		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.21	Put			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.22	Call			1,860.76000	1.86076	1,687,440		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			1,880.76000	1.88076	1,707,440		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.20	Put			0.00000	0.00000	0,000		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.66	Put			502.55000	0.50255	665,240		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.67	Put			512.55000	0.51255	675,240		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.65	Put			492.55000	0.49255	655,240		0.00	0	0
Total I2025 Option									0.00	0	0
Total For I2025								33,998,690.00		250	1,283
I2029 On 03/05/2018 Bond Future			102.19865	102.19865	102.90292	102.90292		140,012,150.50		1,370	0
I2029 On 02/08/2018 Bond Future			104.06748	104.06748	104.77392	104.77392		142,572,447.60		1,370	1,370
I2029 On 01/11/2018 Bond Future			104.92889	104.92889	105.64133	105.64133		0.00		0	0
I2029 On 07/02/2019 Bond Future			107.04854	107.04854	107.77825	107.77825		0.00		0	0
Total I2029 Future								282,584,598.10		2,740	1,370
Total For I2029								282,584,598.10		2,740	1,370
I2033 On 03/05/2018 Bond Future			107.38078	107.38078	108.20871	108.20871		0.00		0	6,055
I2033 On 02/08/2018 Bond Future			109.34428	109.34428	110.17608	110.17608		0.00		0	1,515
I2033 On 01/11/2018 Bond Future			110.23110	110.23110	111.07086	111.07086		0.00		0	0
I2033 On 07/02/2019 Bond Future			112.45795	112.45795	113.31757	113.31757		0.00		0	0
Total I2033 Future								0.00		0	7,570
I2033 On 03/05/2018 Bond Future	107.70	Call			508.71000	0.50871	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033	On	03/05/2018	Bond Future	107.70	Put			0.00000	0.00000	319,220		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Call			498.71000	0.49871	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Put			0.00000	0.00000	329,220		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Call			518.71000	0.51871	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Put			0.00000	0.00000	309,220		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.92	Put			0.00000	0.00000	575,720		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.93	Call			246.08000	0.24608	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.93	Put			0.00000	0.00000	585,720		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Call			236.08000	0.23608	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Put			0.00000	0.00000	595,720		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.92	Call			256.08000	0.25608	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	7,570
I2038	On	03/05/2018	Bond Future			133.06981	133.06981	133.07273	133.07273			419,702,180.74	3,154	5,837
I2038	On	02/08/2018	Bond Future			133.95121	133.95121	133.94034	133.94034			422,482,116.34	3,154	3,354
I2038	On	01/11/2018	Bond Future			136.41098	136.41098	136.39106	136.39106			0.00	0	0
I2038	On	07/02/2019	Bond Future			137.57635	137.57635	137.55952	137.55952			0.00	0	0
Total I2038 Future												842,184,297.08	6,308	9,191
I2038	On	03/05/2018	Bond Future	132.29	Call			782.73000	0.78273	779,810		0.00	0	0
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			802.73000	0.80273	799,810		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			792.73000	0.79273	789,810		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	02/08/2018	Bond Future	134.53	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Put			589.66000	0.58966	578,790		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Put			599.66000	0.59966	588,790		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Put			609.66000	0.60966	598,790		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												842,184,297.08	6,308	9,191
I2046	On	03/05/2018	Bond Future			124.20557	124.20557	126.07399	126.07399			335,355,039.00	2,700	8,174
I2046	On	02/08/2018	Bond Future			126.47688	126.47688	128.36638	128.36638			341,487,576.00	2,700	2,743
I2046	On	01/11/2018	Bond Future			127.15010	127.15010	129.06563	129.06563			0.00	0	0
I2046	On	07/02/2019	Bond Future			129.71868	129.71868	131.67635	131.67635			0.00	0	0
Total I2046 Future												676,842,615.00	5,400	10,917
I2046	On	03/05/2018	Bond Future	127.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Put			1,866.01000	1.86601	3,734,430		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046	On	03/05/2018	Bond Future	127.95	Put			1,876.01000	1.87601	3,744,430		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Put			1,856.01000	1.85601	3,724,430		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			413.62000	0.41362	2,303,120		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			423.62000	0.42362	2,313,120		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			403.62000	0.40362	2,293,120		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												676,842,615.00	5,400	10,917
I2050	On	03/05/2018	Bond Future			132.94062	132.94062	133.52696	133.52696			348,969,127.50	2,625	7,163
I2050	On	02/08/2018	Bond Future			133.64364	133.64364	134.22674	134.22674			350,814,555.00	2,625	2,625
I2050	On	01/11/2018	Bond Future			136.09784	136.09784	136.68284	136.68284			0.00	0	0
I2050	On	07/02/2019	Bond Future			137.07516	137.07516	137.67555	137.67555			0.00	0	0
Total I2050 Future												699,783,682.50	5,250	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			2,093.04000	2.09304	2,679,380		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			2,103.04000	2.10304	2,689,380		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			2,083.04000	2.08304	2,669,380		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			3,303.26000	3.30326	3,886,360		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			3,313.26000	3.31326	3,896,360		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			3,293.26000	3.29326	3,876,360		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												699,783,682.50	5,250	9,788
R186	On	03/05/2018	Bond Future			8.07260	118.83175	8.08335	118.75964		6.23	35,887,188.50	302	181,875
R186	On	02/08/2018	Bond Future			8.10736	115.66809	8.12034	115.58319		6.94	0.00	0	643
R186	On	01/11/2018	Bond Future			8.13976	117.76953	8.15461	117.67488		7.00	0.00	0	0
R186	On	07/02/2019	Bond Future			8.17350	114.79947	8.18855	114.70625		7.42	16,875,522.09	147	0
Total R186 Future												52,762,710.59	449	182,518
R186	On	03/05/2018	Bond Future	8.25	Put			243.01000	0.24301	210,780	6.42	0.00	0	3,500
R186	On	03/05/2018	Bond Future	7.85	Put			1,701.69000	1.70169	1,629,890	5.98	0.00	0	0
R186	On	03/05/2018	Bond Future	7.85	Call			122.94000	0.12294	123,250	5.98	0.00	0	500
R186	On	03/05/2018	Bond Future	8.35	Call			1,892.99000	1.89299	1,944,590	6.55	0.00	0	0
R186	On	03/05/2018	Bond Future	8.35	Put			123.14000	0.12314	102,630	6.55	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/05/2018	Bond Future	8.45	Call			2,482.18000	2.48218	2,542,500	6.67	0.00	0	0
R186	On	03/05/2018	Bond Future	8.70	Call			4,045.45000	4.04545	4,115,570	6.99	0.00	0	0
R186	On	03/05/2018	Bond Future	8.70	Put			6.55000	0.00655	4,560	6.99	0.00	0	0
R186	On	03/05/2018	Bond Future	8.50	Call			2,788.32000	2.78832	2,851,810	6.74	0.00	0	0
R186	On	03/05/2018	Bond Future	8.50	Put			38.60000	0.03860	29,980	6.74	0.00	0	3,500
R186	On	03/05/2018	Bond Future	8.25	Call			1,353.35000	1.35335	1,393,230	6.42	0.00	0	0
R186	On	03/05/2018	Bond Future	8.85	Put			1.51000	0.00151	0,950	7.18	0.00	0	4,745
R186	On	03/05/2018	Bond Future	8.40	Put			85.16000	0.08516	69,420	6.61	0.00	0	3,500
R186	On	03/05/2018	Bond Future	8.40	Call			2,182.88000	2.18288	2,239,250	6.61	0.00	0	0
R186	On	03/05/2018	Bond Future	8.00	Put			948.00000	0.94800	884,860	6.13	0.00	0	0
R186	On	03/05/2018	Bond Future	8.00	Call			387.32000	0.38732	396,290	6.13	0.00	0	0
R186	On	03/05/2018	Bond Future	8.45	Put			57.84000	0.05784	46,050	6.67	0.00	0	0
R186	On	03/05/2018	Bond Future	8.69	Call			3,982.11000	3.98211	4,052,060	6.98	0.00	0	0
R186	On	03/05/2018	Bond Future	9.72	Call			10,317.72000	10.31772	10,389,830	7.49	0.00	0	0
R186	On	03/05/2018	Bond Future	9.72	Put			0.00000	0.00000	0,000	7.49	0.00	0	10,640
R186	On	03/05/2018	Bond Future	9.19	Put			0.03000	0.00003	0,010	7.49	0.00	0	0
R186	On	03/05/2018	Bond Future	9.19	Call			7,115.80000	7.11580	7,187,890	7.49	0.00	0	0
R186	On	03/05/2018	Bond Future	8.85	Call			4,994.50000	4.99450	5,066,050	7.18	0.00	0	0
R186	On	03/05/2018	Bond Future	9.30	Call			7,790.92000	7.79092	7,863,020	7.49	0.00	0	1,093
R186	On	03/05/2018	Bond Future	10.14	Call			12,765.81000	12.76581	12,837,920	7.49	0.00	0	0
R186	On	03/05/2018	Bond Future	10.14	Put			0.00000	0.00000	0,000	7.49	0.00	0	0
R186	On	03/05/2018	Bond Future	9.75	Call			10,495.16000	10.49516	10,567,270	7.49	0.00	0	0
R186	On	03/05/2018	Bond Future	9.75	Put			0.00000	0.00000	0,000	7.49	0.00	0	3,200
R186	On	03/05/2018	Bond Future	8.69	Put			7.20000	0.00720	5,040	6.98	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			0.73000	0.00073	0,440	7.27	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			5,498.06000	5.49806	5,569,910	7.28	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			0.65000	0.00065	0,390	7.28	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			5,372.40000	5.37240	5,444,190	7.25	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			0.81000	0.00081	0,490	7.25	0.00	0	0
R186	On	03/05/2018	Bond Future	9.30	Put			0.01000	0.00001	0,000	7.49	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			5,435.25000	5.43525	5,507,070	7.27	0.00	0	0
R186	On	02/08/2018	Bond Future	7.50	Put			4,483.81000	4.48381	4,408,060	6.40	0.00	0	0
R186	On	02/08/2018	Bond Future	7.50	Call			332.79000	0.33279	341,940	6.40	0.00	0	3,020
R186	On	02/08/2018	Bond Future	8.47	Call			3,165.55000	3.16555	3,217,570	7.33	0.00	0	0
R186	On	02/08/2018	Bond Future	8.47	Put			909.31000	0.90931	876,430	7.33	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Call			3,211.34000	3.21134	3,263,800	7.34	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Put			891.44000	0.89144	859,000	7.34	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Call			3,119.79000	3.11979	3,171,370	7.31	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Put			927.26000	0.92726	893,940	7.31	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Put			1,383.31000	1.38331	1,340,150	7.10	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Call			2,226.84000	2.22684	2,268,580	7.10	0.00	0	3,020

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	01/11/2018	Bond Future	7.96	Put			3,055.01000	3.05501	2,995,190	6.83	0.00	0	0
R186	On	01/11/2018	Bond Future	7.96	Call			1,806.44000	1.80644	1,841,270	6.83	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.46	Put			1,640.63000	1.64063	1,600,080	7.23	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Call			3,564.57000	3.56457	3,618,670	7.23	0.00	0	5,000
R186	On	01/11/2018	Bond Future	9.14	Put			647.58000	0.64758	627,080	7.83	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.53	Call			3,855.72000	3.85572	3,912,290	7.29	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Call			3,898.14000	3.89814	3,955,060	7.30	0.00	0	0
R186	On	01/11/2018	Bond Future	8.53	Put			1,496.77000	1.49677	1,458,690	7.29	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Put			1,477.23000	1.47723	1,439,500	7.30	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Call			3,813.47000	3.81347	3,869,700	7.28	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Put			1,516.53000	1.51653	1,478,110	7.28	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Call			6,705.20000	6.70520	6,779,350	7.83	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			3,026.10000	3.02610	2,976,140	7.42	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Call			3,130.26000	3.13026	3,173,820	7.43	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			2,997.57000	2.99757	2,947,910	7.43	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			3,163.73000	3.16373	3,207,590	7.43	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			2,969.25000	2.96925	2,919,890	7.43	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			3,096.96000	3.09696	3,140,220	7.42	0.00	0	0
Total R186 Option												0.00	0	52,218
Total For R186												52,762,710.59	449	234,736
R197	On	03/05/2018	Bond Future			307.36297	307.36297	308.71949	308.71949			430,308,158.00	1,400	2,388
R197	On	02/08/2018	Bond Future			305.81878	305.81878	307.16879	307.16879			428,146,292.00	1,400	1,400
R197	On	01/11/2018	Bond Future			311.43479	311.43479	312.78900	312.78900			0.00	0	0
R197	On	07/02/2019	Bond Future			310.36699	310.36699	311.75700	311.75700			0.00	0	0
Total R197 Future												858,454,450.00	2,800	3,788
R197	On	03/05/2018	Bond Future	304.44	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Call			4,269.49000	4.26949	2,912,970		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			4,259.49000	4.25949	2,902,970		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			4,279.49000	4.27949	2,922,970		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												858,454,450.00	2,800	3,788
R202	On	03/05/2018	Bond Future			246.29654	246.29654	248.71089	248.71089		3.97	420,674,490.32	1,708	21,402
R202	On	02/08/2018	Bond Future			246.99504	246.99504	249.42811	249.42811			421,867,528.32	1,708	1,816
R202	On	01/11/2018	Bond Future			251.53084	251.53084	253.99186	253.99186			0.00	0	0
R202	On	07/02/2019	Bond Future			252.70323	252.70323	255.22079	255.22079			0.00	0	0
Total R202 Future												842,542,018.64	3,416	23,218
R202	On	03/05/2018	Bond Future	247.48	Call			1,733.34000	1.73334	486,600	4.68	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			502.45000	0.50245	1,670,060	4.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/05/2018	Bond Future	247.49	Call			1,726.48000	1.72648	483,500	4.68	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			505.59000	0.50559	1,676,960	4.68	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			1,740.21000	1.74021	489,710	4.68	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			499.32000	0.49932	1,663,170	4.68	0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												842,542,018.64	3,416	23,218
R2023	On	03/05/2018	Bond Future			7.49803	102.43886	7.50867	102.39626		3.97	1,299,436,939.10	12,685	71,633
R2023	On	02/08/2018	Bond Future			7.50878	104.27938	7.52277	104.22585		3.95	1,700,171,011.52	16,304	16,296
R2023	On	01/11/2018	Bond Future			7.52137	102.24706	7.53828	102.18539		3.95	0.00	0	0
R2023	On	07/02/2019	Bond Future			7.53174	104.27559	7.54918	104.21548		3.75	0.00	0	0
Total R2023 Future												2,999,607,950.62	28,989	87,929
R2023	On	03/05/2018	Bond Future	8.27	Call			2,992.36000	2.99236	3,034,830	4.51	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			0.32000	0.00032	0,190	4.51	0.00	0	0
R2023	On	03/05/2018	Bond Future	9.19	Call			6,464.26000	6.46426	6,506,860	4.68	0.00	0	0
R2023	On	03/05/2018	Bond Future	9.19	Put			0.00000	0.00000	0,000	4.68	0.00	0	2,500
R2023	On	03/05/2018	Bond Future	8.28	Call			3,030.89000	3.03089	3,073,380	4.52	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			0.28000	0.00028	0,170	4.52	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			3,069.41000	3.06941	3,111,910	4.53	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			0.25000	0.00025	0,150	4.53	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.41	Put			0.00000	0.00000	0,000	4.46	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.39	Call			10,274.92000	10.27492	10,328,450	4.46	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.39	Put			0.00000	0.00000	0,000	4.46	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.40	Call			10,308.45000	10.30845	10,361,980	4.46	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.40	Put			0.00000	0.00000	0,000	4.46	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.41	Call			10,341.96000	10.34196	10,395,490	4.46	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Call			10,411.56000	10.41156	10,473,180	4.49	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Put			0.51000	0.00051	0,460	4.49	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Call			10,347.79000	10.34779	10,409,410	4.49	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Put			0.55000	0.00055	0,500	4.49	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Call			10,379.68000	10.37968	10,441,300	4.49	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Put			0.53000	0.00053	0,480	4.49	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			9,849.28000	9.84928	9,908,920	4.41	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Put			8.07000	0.00807	7,600	4.41	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Call			9,788.92000	9.78892	9,848,540	4.41	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Put			8.48000	0.00848	7,990	4.41	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Call			9,819.10000	9.81910	9,878,730	4.41	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Put			8.27000	0.00827	7,790	4.41	0.00	0	0
Total R2023 Option												0.00	0	2,500
Total For R2023												2,999,607,950.62	28,989	90,429
R2030	On	03/05/2018	Bond Future			8.45872	98.75173	8.46946	98.67462		8.38	0.00	0	93,910

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	02/08/2018	Bond Future			8.50118	96.52044	8.51368	96.43220		9.35	0.00	0	127
R2030	On	01/11/2018	Bond Future			8.53768	98.27395	8.55160	98.17724		9.51	0.00	0	0
R2030	On	07/02/2019	Bond Future			8.57657	96.21390	8.59063	96.11796		10.14	0.00	0	0
Total R2030 Future												0.00	0	94,037
R2030	On	03/05/2018	Bond Future	9.51	Call			7,093.84000	7.09384	7,170,880	10.08	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Put			0.16000	0.00016	0,090	10.08	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Call			6,964.31000	6.96431	7,041,330	10.06	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Put			0.20000	0.00020	0,110	10.06	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Call			7,029.11000	7.02911	7,106,140	10.08	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Put			0.18000	0.00018	0,100	10.08	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Call			6,695.71000	6.69571	6,769,090	10.70	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Put			319.52000	0.31952	304,660	10.70	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Call			6,753.40000	6.75340	6,827,020	10.71	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.91	Put			961.29000	0.96129	928,050	9.92	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.91	Call			3,703.58000	3.70358	3,758,580	9.92	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.50	Call			6,926.64000	6.92664	7,000,970	10.75	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Put			312.92000	0.31292	298,300	10.71	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Call			6,638.21000	6.63821	6,711,350	10.68	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.50	Put			293.67000	0.29367	279,760	10.75	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.45	Put			326.36000	0.32636	311,260	10.68	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Put			1,972.63000	1.97263	1,920,440	9.36	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Call			1,946.67000	1.94667	1,982,720	9.36	0.00	0	7,850
R2030	On	01/11/2018	Bond Future	8.60	Call			2,915.93000	2.91593	2,960,890	9.51	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Put			2,580.68000	2.58068	2,528,930	9.51	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Call			2,841.37000	2.84137	2,885,560	9.49	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Put			2,644.47000	2.64447	2,591,950	9.49	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Call			2,878.53000	2.87853	2,923,110	9.50	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Put			2,612.42000	2.61242	2,560,290	9.50	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			3,411.04000	3.41104	3,359,990	10.16	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Call			3,647.93000	3.64793	3,693,110	10.17	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			3,379.98000	3.37998	3,329,220	10.17	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			3,685.36000	3.68536	3,730,840	10.18	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			3,349.50000	3.34950	3,299,040	10.18	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Call			3,611.03000	3.61103	3,655,920	10.16	0.00	0	0
Total R2030 Option												0.00	0	23,550
Total For R2030												0.00	0	117,587
R2032	On	03/05/2018	Bond Future			8.63339	97.77352	8.64409	97.68976		9.47	0.00	0	60,170
R2032	On	02/08/2018	Bond Future			8.67469	99.53017	8.68698	99.43529		10.14	0.00	0	2
R2032	On	01/11/2018	Bond Future			8.71594	97.18304	8.72955	97.07944		10.73	0.00	0	0
R2032	On	07/02/2019	Bond Future			8.75983	99.11102	8.77356	99.00808		10.92	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2032 Future									0.00	0	60,172
R2032 On 03/05/2018 Bond Future	9.71	Call			7,859.09000	7.85909	7,942,760	11.38	0.00	0	0
R2032 On 03/05/2018 Bond Future	9.71	Put			0.19000	0.00019	0,100	11.38	0.00	0	0
R2032 On 03/05/2018 Bond Future	9.72	Call			7,928.46000	7.92846	8,012,140	11.38	0.00	0	0
R2032 On 03/05/2018 Bond Future	9.72	Put			0.17000	0.00017	0,090	11.38	0.00	0	0
R2032 On 03/05/2018 Bond Future	9.70	Call			7,789.65000	7.78965	7,873,320	11.38	0.00	0	0
R2032 On 03/05/2018 Bond Future	9.70	Put			0.21000	0.00021	0,120	11.38	0.00	0	0
R2032 On 02/08/2018 Bond Future	9.67	Call			7,533.76000	7.53376	7,612,780	11.62	0.00	0	0
R2032 On 02/08/2018 Bond Future	9.67	Put			348.41000	0.34841	332,550	11.62	0.00	0	0
R2032 On 02/08/2018 Bond Future	9.68	Call			7,595.95000	7.59595	7,675,210	11.63	0.00	0	0
R2032 On 02/08/2018 Bond Future	9.68	Put			341.44000	0.34144	325,820	11.63	0.00	0	0
R2032 On 02/08/2018 Bond Future	9.66	Call			7,471.62000	7.47162	7,550,390	11.60	0.00	0	0
R2032 On 02/08/2018 Bond Future	9.66	Put			355.51000	0.35551	339,400	11.60	0.00	0	0
R2032 On 01/11/2018 Bond Future	8.76	Call			3,170.15000	3.17015	3,217,430	10.69	0.00	0	0
R2032 On 01/11/2018 Bond Future	8.76	Put			2,938.93000	2.93893	2,882,610	10.69	0.00	0	0
R2032 On 01/11/2018 Bond Future	8.77	Call			3,210.46000	3.21046	3,258,150	10.70	0.00	0	0
R2032 On 01/11/2018 Bond Future	8.77	Put			2,903.47000	2.90347	2,847,560	10.70	0.00	0	0
R2032 On 01/11/2018 Bond Future	8.75	Call			3,129.80000	3.12980	3,176,670	10.68	0.00	0	0
R2032 On 01/11/2018 Bond Future	8.75	Put			2,974.43000	2.97443	2,917,700	10.68	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.81	Call			4,025.85000	4.02585	4,074,160	10.93	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.81	Put			3,753.41000	3.75341	3,698,780	10.93	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.82	Call			4,066.88000	4.06688	4,115,500	10.94	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.82	Put			3,719.86000	3.71986	3,665,540	10.94	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.80	Call			3,985.01000	3.98501	4,033,010	10.92	0.00	0	0
R2032 On 07/02/2019 Bond Future	8.80	Put			3,787.23000	3.78723	3,732,290	10.92	0.00	0	0
Total R2032 Option									0.00	0	0
Total For R2032									0.00	0	60,172
R2035 On 03/05/2018 Bond Future			8.78845	102.39463	8.78908	102.38911		13.54	345,069,903.10	3,370	78,610
R2035 On 02/08/2018 Bond Future			8.83015	104.23430	8.83197	104.21857		14.29	601,014,973.80	5,766	5,691
R2035 On 01/11/2018 Bond Future			8.87372	101.63112	8.87643	101.60799			0.00	0	0
R2035 On 07/02/2019 Bond Future			8.92118	103.64735	8.92365	103.62655			0.00	0	0
Total R2035 Future									946,084,876.90	9,136	84,301
R2035 On 03/05/2018 Bond Future	8.75	Put			1,395.81000	1.39581	1,356,740	13.78	0.00	0	0
R2035 On 03/05/2018 Bond Future	8.75	Call			1,053.04000	1.05304	1,019,490	13.78	0.00	0	1,000
R2035 On 03/05/2018 Bond Future	9.25	Call			4,044.47000	4.04447	4,035,220	13.66	0.00	0	0
R2035 On 03/05/2018 Bond Future	9.25	Put			128.34000	0.12834	113,570	13.66	0.00	0	1,000
R2035 On 03/05/2018 Bond Future	9.90	Call			9,064.87000	9.06487	9,070,120	13.97	0.00	0	0
R2035 On 03/05/2018 Bond Future	9.90	Put			0.86000	0.00086	0,590	13.97	0.00	0	0
R2035 On 03/05/2018 Bond Future	9.91	Call			9,140.76000	9.14076	9,146,020	13.98	0.00	0	0
R2035 On 03/05/2018 Bond Future	9.91	Put			0.79000	0.00079	0,530	13.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	03/05/2018	Bond Future	9.89	Call			8,988.91000	8.98891	8,994,130	13.97	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Put			0.95000	0.00095	0,650	13.97	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Put			1,285.15000	1.28515	1,269,070	14.50	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Call			6,225.53000	6.22553	6,224,930	14.49	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Put			1,327.74000	1.32774	1,311,410	14.49	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Call			6,284.20000	6.28420	6,283,730	14.49	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Put			1,306.21000	1.30621	1,290,010	14.49	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Call			6,343.24000	6.34324	6,342,890	14.50	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Call			540.49000	0.54049	563,620		0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Call			370.91000	0.37091	394,040		0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Call			455.75000	0.45575	478,880		0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			472.83000	0.47283	493,630		0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			305.38000	0.30538	326,180		0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			389.16000	0.38916	409,960		0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option												0.00	0	2,000
Total For R2035												946,084,876.90	9,136	86,301
R2037	On	03/05/2018	Bond Future			8.88439	98.77719	8.88003	98.81561		10.94	0.00	0	48,650
R2037	On	02/08/2018	Bond Future			8.93059	96.29606	8.92722	96.32541		12.25	0.00	0	731
R2037	On	01/11/2018	Bond Future			8.97152	98.04551	8.96885	98.06852		12.48	0.00	0	0
R2037	On	07/02/2019	Bond Future			9.01555	95.73028	9.01247	95.75651		13.31	0.00	0	0
Total R2037 Future												0.00	0	49,381
R2037	On	03/05/2018	Bond Future	9.99	Call			9,076.99000	9.07699	9,038,490	13.12	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Put			0.23000	0.00023	0,150	13.12	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			8,925.32000	8.92532	8,886,810	13.12	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			0.29000	0.00029	0,200	13.12	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			9,001.21000	9.00121	8,962,710	13.12	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			0.26000	0.00026	0,180	13.12	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Call			8,789.19000	8.78919	8,756,690	14.00	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Put			395.02000	0.39502	391,870	14.00	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Call			8,857.39000	8.85739	8,824,900	14.02	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Put			387.52000	0.38752	384,380	14.02	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Call			8,721.04000	8.72104	8,688,520	13.98	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Put			402.67000	0.40267	399,500	13.98	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Call			3,828.76000	3.82876	3,807,350	12.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	01/11/2018	Bond Future	9.02	Put			3,389.39000	3.38939	3,390,990	12.51	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Call			3,876.37000	3.87637	3,854,870	12.53	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Put			3,351.46000	3.35146	3,352,970	12.53	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Call			3,781.70000	3.78170	3,760,380	12.50	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Put			3,427.99000	3.42799	3,429,680	12.50	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Put			4,320.53000	4.32053	4,324,910	13.28	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Call			4,718.19000	4.71819	4,696,500	13.25	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Put			4,399.29000	4.39929	4,403,830	13.25	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Call			4,763.36000	4.76336	4,741,600	13.27	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put			4,359.75000	4.35975	4,364,220	13.27	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Call			4,808.73000	4.80873	4,786,880	13.28	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	49,381
R204	On	03/05/2018	Bond Future			6.76474	103.75964	6.77078	103.75599		0.33	0.00	0	21,647
R204	On	02/08/2018	Bond Future			6.37549	101.58678	8.98000	8.98000		0.24	0.00	0	0
Total R204 Future												0.00	0	21,647
R204	On	03/05/2018	Bond Future	7.08	Call			186.81000	0.18681	190,340	0.37	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			0.38000	0.00038	0,260	0.37	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			192.76000	0.19276	196,320	0.38	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			0.31000	0.00031	0,220	0.38	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			198.73000	0.19873	202,300	0.38	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			0.26000	0.00026	0,180	0.38	0.00	0	0
R204	On	02/08/2018	Bond Future	8.98	Call			0.00000	0.00000	953,920	0.32	0.00	0	0
R204	On	02/08/2018	Bond Future	8.98	Put			0.00000	0.00000	0,000	0.32	0.00	0	0
R204	On	02/08/2018	Bond Future	8.99	Call			0.00000	0.00000	957,550	0.32	0.00	0	0
R204	On	02/08/2018	Bond Future	8.99	Put			0.00000	0.00000	0,000	0.32	0.00	0	0
R204	On	02/08/2018	Bond Future	8.97	Call			0.00000	0.00000	950,300	0.32	0.00	0	0
R204	On	02/08/2018	Bond Future	8.97	Put			0.00000	0.00000	0,000	0.32	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	21,647
R2040	On	03/05/2018	Bond Future			8.93427	103.01274	8.92990	103.05457		11.55	0.00	0	45,891
R2040	On	02/08/2018	Bond Future			8.97991	100.35742	8.97649	100.38979		12.95	272,972,182.40	2,720	4,686
R2040	On	01/11/2018	Bond Future			9.02041	102.18051	9.01764	102.20647		13.18	0.00	0	0
R2040	On	07/02/2019	Bond Future			9.06394	99.69674	9.06079	99.72595		14.07	0.00	0	0
Total R2040 Future												272,972,182.40	2,720	50,577
R2040	On	03/05/2018	Bond Future	9.00	Call			1,389.78000	1.38978	1,334,930	11.55	0.00	0	1,239
R2040	On	03/05/2018	Bond Future	8.50	Put			4,290.90000	4.29090	4,325,390	10.66	0.00	0	0
R2040	On	03/05/2018	Bond Future	8.50	Call			38.41000	0.03841	31,070	10.66	0.00	0	1,011
R2040	On	03/05/2018	Bond Future	10.08	Put			0.20000	0.00020	0,130	13.84	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			9,959.11000	9.95911	9,917,200	13.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	03/05/2018	Bond Future	10.06	Put			0.25000	0.00025	0,170	13.84	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.00	Put			0.49000	0.00049	0,340	13.84	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.00	Call			9,471.20000	9.47120	9,429,220	13.84	0.00	0	1,500
R2040	On	03/05/2018	Bond Future	9.00	Put			722.17000	0.72217	709,150	11.55	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call			10,040.02000	10.04002	9,998,120	13.84	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			0.22000	0.00022	0,150	13.84	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			10,120.83000	10.12083	10,078,930	13.84	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Call			9,818.11000	9.81811	9,782,300	14.86	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Put			419.04000	0.41904	415,600	14.86	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Call			9,675.91000	9.67591	9,640,040	14.86	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Put			438.81000	0.43881	435,310	14.86	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Call			9,746.97000	9.74697	9,711,130	14.86	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Put			428.83000	0.42883	425,360	14.86	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.08	Call			4,246.16000	4.24616	4,222,180	13.16	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.08	Put			3,664.19000	3.66419	3,666,170	13.16	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Call			4,296.41000	4.29641	4,272,330	13.17	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Put			3,621.62000	3.62162	3,623,500	13.17	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Call			4,195.88000	4.19588	4,171,990	13.15	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Put			3,706.88000	3.70688	3,708,950	13.15	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Call			5,321.03000	5.32103	5,296,720	14.10	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			4,774.28000	4.77428	4,779,180	14.10	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call			5,371.35000	5.37135	5,346,950	14.11	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Put			4,732.73000	4.73273	4,737,540	14.11	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Call			5,270.56000	5.27056	5,246,330	14.09	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Put			4,815.82000	4.81582	4,820,800	14.09	0.00	0	0
Total R2040 Option												0.00	0	3,750
Total For R2040												272,972,182.40	2,720	54,327
R2044	On	03/05/2018	Bond Future			8.97902	100.03622	8.96960	100.12850		12.26	0.00	0	28,181
R2044	On	02/08/2018	Bond Future			9.02342	97.45254	9.01475	97.53662		13.74	0.00	0	300
R2044	On	01/11/2018	Bond Future			9.06283	99.22296	9.05465	99.30160		14.00	0.00	0	0
R2044	On	07/02/2019	Bond Future			9.10516	96.80578	9.09644	96.88879		14.96	0.00	0	0
Total R2044 Future												0.00	0	28,481
R2044	On	03/05/2018	Bond Future	10.10	Call			10,118.37000	10.11837	10,026,010	14.68	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Put			0.30000	0.00030	0,220	14.68	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Call			10,199.88000	10.19988	10,107,530	14.68	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Put			0.27000	0.00027	0,200	14.68	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Call			10,036.75000	10.03675	9,944,380	14.68	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Put			0.34000	0.00034	0,250	14.68	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Call			9,792.33000	9.79233	9,710,300	15.69	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Put			464.22000	0.46422	466,270	15.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	02/08/2018	Bond Future	10.07	Call			9,865.91000	9.86591	9,783,800	15.71	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Put			455.90000	0.45590	457,870	15.71	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Call			9,718.88000	9.71888	9,636,920	15.67	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Put			472.79000	0.47279	474,910	15.67	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Put			3,702.72000	3.70272	3,727,790	14.07	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Call			4,411.21000	4.41121	4,358,220	14.04	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Put			3,785.91000	3.78591	3,811,560	14.04	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Call			4,464.51000	4.46451	4,411,220	14.05	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Put			3,744.11000	3.74411	3,769,460	14.05	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Call			4,518.06000	4.51806	4,464,490	14.07	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Put			4,839.73000	4.83973	4,868,650	14.92	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Call			5,587.13000	5.58713	5,532,800	14.94	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Put			4,796.47000	4.79647	4,825,150	14.94	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Call			5,485.38000	5.48538	5,431,520	14.91	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Put			4,882.99000	4.88299	4,912,140	14.91	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Call			5,536.33000	5.53633	5,482,240	14.92	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	28,481
R2048	On	03/05/2018	Bond Future			8.94780	99.57025	8.93831	99.66688		12.79	0.00	0	90,928
R2048	On	02/08/2018	Bond Future			8.98632	101.35916	8.97755	101.44768		13.74	0.00	0	0
R2048	On	01/11/2018	Bond Future			9.02619	98.76713	9.01788	98.85029		14.63	0.00	0	0
R2048	On	07/02/2019	Bond Future			9.06940	100.72655	9.06057	100.81407		14.95	0.00	0	0
Total R2048 Future												0.00	0	90,928
R2048	On	03/05/2018	Bond Future	10.06	Call			10,375.58000	10.37558	10,278,850	15.31	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Put			0.36000	0.00036	0,260	15.31	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Call			10,459.30000	10.45930	10,362,580	15.31	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Put			0.32000	0.00032	0,230	15.31	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Call			10,291.72000	10.29172	10,194,980	15.31	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Put			0.40000	0.00040	0,290	15.31	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.99	Put			2,919.22000	2.91922	2,947,970	13.56	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.97	Call			2,939.32000	2.93932	2,880,530	13.52	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.97	Put			3,015.64000	3.01564	3,045,370	13.52	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.98	Call			2,991.97000	2.99197	2,932,680	13.54	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.98	Put			2,967.23000	2.96723	2,996,460	13.54	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.99	Call			3,044.85000	3.04485	2,985,080	13.56	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Put			4,168.86000	4.16886	4,197,780	14.54	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Call			4,186.86000	4.18686	4,133,260	14.52	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Put			4,265.82000	4.26582	4,295,380	14.52	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Call			4,238.48000	4.23848	4,184,570	14.53	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Put			4,217.25000	4.21725	4,246,500	14.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	01/11/2018	Bond Future	9.03	Call			4,290.11000	4.29011	4,235,870	14.54	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Call			5,398.94000	5.39894	5,343,880	14.90	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Put			5,404.59000	5.40459	5,437,050	14.90	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Call			5,450.68000	5.45068	5,395,360	14.91	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Put			5,357.21000	5.35721	5,389,410	14.91	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Call			5,347.77000	5.34777	5,292,970	14.89	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Put			5,452.71000	5.45271	5,485,430	14.89	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			6.90846	102.78412	6.91930	102.76705		1.01	1,130,625.32	11	22,185
R207	On	02/08/2018	Bond Future			6.84700	100.98940	6.86732	100.96191		0.98	0.00	0	0
R207	On	01/11/2018	Bond Future			6.72383	102.82412	6.75486	102.78898		0.90	0.00	0	0
R207	On	07/02/2019	Bond Future			6.49544	101.21854	6.53268	101.18550		0.79	0.00	0	0
Total R207 Future												1,130,625.32	11	22,185
R207	On	03/05/2018	Bond Future	7.57	Call			1,018.00000	1.01800	1,035,060	1.25	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Put			0.01000	0.00001	0,000	1.25	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Call			1,033.54000	1.03354	1,050,600	1.26	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Put			0.01000	0.00001	0,000	1.26	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Call			1,002.46000	1.00246	1,019,520	1.25	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Put			0.01000	0.00001	0,000	1.25	0.00	0	0
R207	On	02/08/2018	Bond Future	6.86	Call			207.40000	0.20740	220,270	0.97	0.00	0	0
R207	On	02/08/2018	Bond Future	6.86	Put			217.30000	0.21730	202,680	0.97	0.00	0	0
R207	On	02/08/2018	Bond Future	6.87	Call			214.77000	0.21477	227,920	0.97	0.00	0	0
R207	On	02/08/2018	Bond Future	6.87	Put			211.15000	0.21115	196,810	0.97	0.00	0	0
R207	On	02/08/2018	Bond Future	6.85	Call			200.16000	0.20016	212,750	0.97	0.00	0	0
R207	On	02/08/2018	Bond Future	6.85	Put			223.59000	0.22359	208,690	0.97	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Call			273.00000	0.27300	290,420	0.89	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Put			267.18000	0.26718	249,460	0.89	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Call			260.57000	0.26057	277,530	0.89	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Put			277.39000	0.27739	259,210	0.89	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Call			266.75000	0.26675	283,940	0.89	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Put			272.25000	0.27225	254,300	0.89	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Call			277.36000	0.27736	293,550	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Put			288.61000	0.28861	271,760	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Call			282.48000	0.28248	298,830	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Put			284.86000	0.28486	268,170	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Call			272.65000	0.27265	288,670	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Put			292.77000	0.29277	275,750	0.78	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												1,130,625.32	11	22,185

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2018	Bond Future			7.13882	99.68981	7.14947	99.66254		2.13	0.00	0	36,094
R208	On	02/08/2018	Bond Future			7.12304	101.48094	7.13897	101.44330		2.00	0.00	0	1,721
R208	On	01/11/2018	Bond Future			7.09644	99.92477	7.11746	99.87936		2.00	0.00	0	0
R208	On	07/02/2019	Bond Future			7.05072	101.90718	7.07319	101.86361		1.88	0.00	0	0
Total R208 Future												0.00	0	37,815
R208	On	03/05/2018	Bond Future	7.78	Put			0.17000	0.00017	0,100	2.46	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			1,623.13000	1.62313	1,650,330	2.46	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			0.15000	0.00015	0,080	2.46	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			1,573.01000	1.57301	1,600,190	2.45	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			0.20000	0.00020	0,110	2.45	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			1,598.07000	1.59807	1,625,270	2.46	0.00	0	0
R208	On	02/08/2018	Bond Future	7.13	Call			422.33000	0.42233	439,190	1.97	0.00	0	0
R208	On	02/08/2018	Bond Future	7.13	Put			443.52000	0.44352	422,740	1.97	0.00	0	0
R208	On	02/08/2018	Bond Future	7.14	Call			435.11000	0.43511	452,290	1.97	0.00	0	0
R208	On	02/08/2018	Bond Future	7.14	Put			432.68000	0.43268	412,220	1.97	0.00	0	0
R208	On	02/08/2018	Bond Future	7.12	Call			409.97000	0.40997	426,500	1.96	0.00	0	0
R208	On	02/08/2018	Bond Future	7.12	Put			454.79000	0.45479	433,680	1.96	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Call			581.63000	0.58163	603,070	2.00	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Put			597.74000	0.59774	573,770	2.00	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Call			593.81000	0.59381	615,510	2.01	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Put			588.32000	0.58832	564,610	2.01	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Call			569.87000	0.56987	591,050	2.00	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Put			607.59000	0.60759	583,360	2.00	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Call			682.06000	0.68206	702,990	1.87	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Put			688.24000	0.68824	665,600	1.87	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			693.16000	0.69316	714,290	1.87	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Put			679.96000	0.67996	657,520	1.87	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call			671.40000	0.67140	692,140	1.87	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Put			696.97000	0.69697	674,140	1.87	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	37,815
R209	On	03/05/2018	Bond Future			8.81799	77.73224	8.81857	77.72796		11.43	0.00	0	88,193
R209	On	02/08/2018	Bond Future			8.85738	79.12888	8.85904	79.11673		12.30	0.00	0	833
R209	On	01/11/2018	Bond Future			8.89662	77.41847	8.89909	77.40056		13.07	0.00	0	0
R209	On	07/02/2019	Bond Future			8.93828	78.95432	8.94052	78.93825		13.45	0.00	0	0
Total R209 Future												0.00	0	89,026
R209	On	03/05/2018	Bond Future	8.95	Put			380.77000	0.38077	359,340	11.55	0.00	0	0
R209	On	03/05/2018	Bond Future	8.95	Call			1,342.95000	1.34295	1,325,800	11.55	0.00	0	0
R209	On	03/05/2018	Bond Future	9.47	Call			4,610.75000	4.61075	4,613,020	12.75	0.00	0	0
R209	On	03/05/2018	Bond Future	9.47	Put			9.64000	0.00964	7,630	12.75	0.00	0	250

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	9.77	Call			6,585.27000	6.58527	6,589,340	13.44	0.00	0	0
R209	On	03/05/2018	Bond Future	9.77	Put			0.68000	0.00068	0,470	13.44	0.00	0	250
R209	On	03/05/2018	Bond Future	9.30	Put			37.30000	0.03730	31,660	12.36	0.00	0	0
R209	On	03/05/2018	Bond Future	9.30	Call			3,477.50000	3.47750	3,476,140	12.36	0.00	0	0
R209	On	03/05/2018	Bond Future	10.22	Call			9,411.18000	9.41118	9,415,460	13.74	0.00	0	0
R209	On	03/05/2018	Bond Future	10.22	Put			0.00000	0.00000	0,000	13.74	0.00	0	435
R209	On	03/05/2018	Bond Future	9.75	Put			0.82000	0.00082	0,570	13.39	0.00	0	0
R209	On	03/05/2018	Bond Future	9.75	Call			6,455.71000	6.45571	6,459,740	13.39	0.00	0	435
R209	On	03/05/2018	Bond Future	9.19	Put			83.29000	0.08329	73,530	12.10	0.00	0	0
R209	On	03/05/2018	Bond Future	9.19	Call			2,757.62000	2.75762	2,752,140	12.10	0.00	0	250
R209	On	03/05/2018	Bond Future	9.84	Call			7,036.13000	7.03613	7,040,290	13.60	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			0.36000	0.00036	0,240	13.60	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Call			8,051.02000	8.05102	8,055,280	13.74	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Put			0.06000	0.00006	0,040	13.74	0.00	0	11,067
R209	On	03/05/2018	Bond Future	10.73	Call			12,412.88000	12.41288	12,417,160	13.74	0.00	0	0
R209	On	03/05/2018	Bond Future	10.73	Put			0.00000	0.00000	0,000	13.74	0.00	0	435
R209	On	03/05/2018	Bond Future	9.85	Call			7,100.19000	7.10019	7,104,360	13.62	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			0.32000	0.00032	0,210	13.62	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			7,164.18000	7.16418	7,168,350	13.65	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			0.30000	0.00030	0,190	13.65	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Put			496.35000	0.49635	487,950	13.71	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Call			6,046.41000	6.04641	6,050,160	13.71	0.00	0	435
R209	On	02/08/2018	Bond Future	9.43	Call			4,785.51000	4.78551	4,787,010	13.29	0.00	0	0
R209	On	02/08/2018	Bond Future	9.43	Put			767.30000	0.76730	756,650	13.29	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.84	Call			12,724.06000	12.72406	12,735,310	14.15	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Put			83.81000	0.08381	81,290	14.15	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Put			1,146.99000	1.14699	1,134,160	12.87	0.00	0	500
R209	On	02/08/2018	Bond Future	8.83	Call			1,990.75000	1.99075	1,987,080	12.19	0.00	0	0
R209	On	02/08/2018	Bond Future	8.83	Put			2,203.70000	2.20370	2,187,880	12.19	0.00	0	500
R209	On	02/08/2018	Bond Future	10.39	Call			10,193.54000	10.19354	10,203,110	14.15	0.00	0	0
R209	On	02/08/2018	Bond Future	10.39	Put			86.23000	0.08623	83,650	14.15	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Call			10,250.49000	10.25049	10,260,120	14.15	0.00	0	0
R209	On	02/08/2018	Bond Future	8.46	Call			873.26000	0.87326	868,850	11.61	0.00	0	5,000
R209	On	02/08/2018	Bond Future	8.96	Put			1,773.68000	1.77368	1,758,700	12.41	0.00	0	0
R209	On	02/08/2018	Bond Future	8.96	Call			2,507.39000	2.50739	2,504,560	12.41	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.38	Call			10,136.56000	10.13656	10,146,090	14.15	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Put			88.70000	0.08870	86,080	14.15	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Call			3,654.16000	3.65416	3,653,480	12.87	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Put			22.05000	0.02205	21,150	14.15	0.00	0	435
R209	On	02/08/2018	Bond Future	10.21	Call			9,166.59000	9.16659	9,175,040	14.15	0.00	0	0
R209	On	02/08/2018	Bond Future	10.21	Put			141.67000	0.14167	137,970	14.15	0.00	0	435

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/08/2018	Bond Future	8.49	Put			3,715.01000	3.71501	3,698,410	11.66	0.00	0	0
R209	On	02/08/2018	Bond Future	8.49	Call			943.94000	0.94394	939,490	11.66	0.00	0	500
R209	On	02/08/2018	Bond Future	8.46	Put			3,875.91000	3.87591	3,859,350	11.61	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			76,512.68000	76.51268	76,530,590	14.74	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	14.74	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			1,743.25000	1.74325	1,730,410	13.64	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			4,844.81000	4.84481	4,849,880	13.64	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Call			76,512.69000	76.51269	76,530,600	14.74	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	14.74	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			76,512.69000	76.51269	76,530,600	14.74	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	14.74	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Call			8,021.03000	8.02103	8,030,600	14.69	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			797.35000	0.79735	789,010	14.69	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			11,133.90000	11.13390	11,147,490	14.74	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			294.99000	0.29499	290,670	14.74	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Call			7,863.00000	7.86300	7,872,380	14.64	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			827.79000	0.82779	819,260	14.64	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			3,834.45000	3.83445	3,836,530	13.39	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			3,766.47000	3.76647	3,752,480	13.39	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Call			3,872.24000	3.87224	3,874,370	13.40	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Put			3,732.64000	3.73264	3,718,700	13.40	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Call			3,909.92000	3.90992	3,912,090	13.42	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			3,698.80000	3.69880	3,684,900	13.42	0.00	0	0
Total R209 Option												0.00	0	30,927
Total For R209												0.00	0	119,953
R210	On	03/05/2018	Bond Future			189.49472	189.49472	191.49425	191.49425			132,456,809.28	699	1,460
R210	On	02/08/2018	Bond Future			192.95979	192.95979	194.97615	194.97615			134,878,893.21	699	699
R210	On	01/11/2018	Bond Future			194.00285	194.00285	196.04332	196.04332			0.00	0	0
R210	On	07/02/2019	Bond Future			197.92195	197.92195	200.00889	200.00889			0.00	0	0
Total R210 Future												267,335,702.49	1,398	2,159
R210	On	03/05/2018	Bond Future	191.45	Call			44.25000	0.04425	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Put			0.00000	0.00000	1,955,280		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Call			34.25000	0.03425	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Put			0.00000	0.00000	1,965,280		0.00	0	0
R210	On	03/05/2018	Bond Future	191.44	Call			54.25000	0.05425	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.44	Put			0.00000	0.00000	1,945,280		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												267,335,702.49	1,398	2,159
R212	On	03/05/2018	Bond Future			155.37967	155.37967	155.38475	155.38475			237,109,376.42	1,526	3,848
R212	On	02/08/2018	Bond Future			156.11889	156.11889	156.10810	156.10810			238,237,426.14	1,526	1,526

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	01/11/2018	Bond Future			158.98581	158.98581	158.96438	158.96438			0.00	0	0
R212	On	07/02/2019	Bond Future			160.04358	160.04358	160.02590	160.02590			0.00	0	0
Total R212 Future												475,346,802.56	3,052	5,374
R212	On	03/05/2018	Bond Future	154.29	Call			1,094.75000	1.09475	1,089,670		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			1,084.75000	1.08475	1,079,670		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			1,104.75000	1.10475	1,099,670		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												475,346,802.56	3,052	5,374
R213	On	03/05/2018	Bond Future			8.53765	89.45552	8.54831	89.38017		9.18	0.00	0	45,155
R213	On	02/08/2018	Bond Future			8.57505	91.06272	8.58732	90.97717		9.87	0.00	0	1
R213	On	01/11/2018	Bond Future			8.61445	89.17032	8.62804	89.07690		10.46	0.00	0	0
R213	On	07/02/2019	Bond Future			8.65723	90.93941	8.67095	90.84657		10.73	0.00	0	0
Total R213 Future												0.00	0	45,156
R213	On	03/05/2018	Bond Future	9.57	Call			6,834.84000	6.83484	6,910,100	10.98	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			0.21000	0.00021	0,120	10.98	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			6,898.07000	6.89807	6,973,330	10.99	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			0.19000	0.00019	0,100	10.99	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			6,771.53000	6.77153	6,846,780	10.96	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			0.23000	0.00023	0,130	10.96	0.00	0	0
R213	On	02/08/2018	Bond Future	9.06	Call			4,040.34000	4.04034	4,096,480	10.55	0.00	0	0
R213	On	02/08/2018	Bond Future	9.06	Put			828.52000	0.82852	799,110	10.55	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Call			4,090.86000	4.09086	4,147,390	10.57	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Put			812.82000	0.81282	783,800	10.57	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Call			3,990.03000	3.99003	4,045,770	10.54	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Put			844.50000	0.84450	814,690	10.54	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Call			2,835.47000	2.83547	2,877,740	10.53	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Put			2,684.79000	2.68479	2,633,640	10.53	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Call			2,873.05000	2.87305	2,915,690	10.54	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Put			2,653.87000	2.65387	2,603,090	10.54	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Call			2,798.12000	2.79812	2,840,030	10.51	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Put			2,716.01000	2.71601	2,664,500	10.51	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Put			3,405.58000	3.40558	3,356,080	10.73	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Call			3,530.18000	3.53018	3,572,950	10.71	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Put			3,469.01000	3.46901	3,418,940	10.71	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Call			3,565.87000	3.56587	3,608,920	10.72	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Put			3,437.18000	3.43718	3,387,390	10.72	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Call			3,601.72000	3.60172	3,645,060	10.73	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R213 Option										0.00	0	0
Total For R213										0.00	0	45,156
R214 On 03/05/2018 Bond Future			8.92277	77.75592	8.90825	77.87019		12.34		0.00	0	44,708
R214 On 02/08/2018 Bond Future			8.96109	79.15297	8.94718	79.26153		13.29		0.00	0	15
R214 On 01/11/2018 Bond Future			9.00083	77.29750	8.98725	77.40261		14.14		0.00	0	0
R214 On 07/02/2019 Bond Future			9.04388	78.83105	9.02963	78.94034		14.48		0.00	0	0
Total R214 Future										0.00	0	44,723
R214 On 03/05/2018 Bond Future	9.98	Call			7,759.28000	7.75928	7,644,950	14.78		0.00	0	0
R214 On 03/05/2018 Bond Future	9.98	Put			0.31000	0.00031	0,250	14.78		0.00	0	0
R214 On 03/05/2018 Bond Future	9.99	Call			7,825.61000	7.82561	7,711,280	14.81		0.00	0	0
R214 On 03/05/2018 Bond Future	9.99	Put			0.28000	0.00028	0,220	14.81		0.00	0	0
R214 On 03/05/2018 Bond Future	9.97	Call			7,692.84000	7.69284	7,578,500	14.76		0.00	0	0
R214 On 03/05/2018 Bond Future	9.97	Put			0.34000	0.00034	0,270	14.76		0.00	0	0
R214 On 02/08/2018 Bond Future	8.95	Call			2,281.72000	2.28172	2,215,600	13.21		0.00	0	0
R214 On 02/08/2018 Bond Future	8.95	Put			2,259.69000	2.25969	2,302,130	13.21		0.00	0	0
R214 On 02/08/2018 Bond Future	8.96	Call			2,322.87000	2.32287	2,256,160	13.22		0.00	0	0
R214 On 02/08/2018 Bond Future	8.96	Put			2,222.80000	2.22280	2,264,650	13.22		0.00	0	0
R214 On 02/08/2018 Bond Future	8.94	Call			2,240.92000	2.24092	2,175,420	13.19		0.00	0	0
R214 On 02/08/2018 Bond Future	8.94	Put			2,297.06000	2.29706	2,340,120	13.19		0.00	0	0
R214 On 01/11/2018 Bond Future	8.99	Call			3,201.80000	3.20180	3,139,230	14.00		0.00	0	0
R214 On 01/11/2018 Bond Future	8.99	Put			3,180.50000	3.18050	3,223,040	14.00		0.00	0	0
R214 On 01/11/2018 Bond Future	9.00	Call			3,241.87000	3.24187	3,178,890	14.02		0.00	0	0
R214 On 01/11/2018 Bond Future	9.00	Put			3,143.17000	3.14317	3,185,300	14.02		0.00	0	0
R214 On 01/11/2018 Bond Future	8.98	Call			3,161.75000	3.16175	3,099,590	13.99		0.00	0	0
R214 On 01/11/2018 Bond Future	8.98	Put			3,217.96000	3.21796	3,260,910	13.99		0.00	0	0
R214 On 07/02/2019 Bond Future	9.04	Call			4,127.43000	4.12743	4,062,980	14.41		0.00	0	0
R214 On 07/02/2019 Bond Future	9.04	Put			4,047.87000	4.04787	4,092,710	14.41		0.00	0	0
R214 On 07/02/2019 Bond Future	9.05	Call			4,167.50000	4.16750	4,102,710	14.42		0.00	0	0
R214 On 07/02/2019 Bond Future	9.05	Put			4,011.34000	4.01134	4,055,840	14.42		0.00	0	0
R214 On 07/02/2019 Bond Future	9.03	Call			4,087.25000	4.08725	4,023,130	14.39		0.00	0	0
R214 On 07/02/2019 Bond Future	9.03	Put			4,084.41000	4.08441	4,129,580	14.39		0.00	0	0
Total R214 Option										0.00	0	0
Total For R214										0.00	0	44,723
Total for Bond										9,251,631,202.20	71,919	1,195,902
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
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

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/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 03/05/2018 GOVI			632.63400	632.63400	632.53700	632.53700				0.00	0	474
GOVI On 02/08/2018 GOVI			644.00000	644.00000	643.83900	643.83900				0.00	0	0
GOVI On 01/11/2018 GOVI			655.70200	655.70200	655.49200	655.49200				0.00	0	0
GOVI On 07/02/2019 GOVI			668.71300	668.71300	668.51500	668.51500				0.00	0	0
Total GOVI Future										0.00	0	474
GOVI On 03/05/2018 GOVI	590.27	Call			422,670.00000	42.26700	423,640,000			0.00	0	0
GOVI On 03/05/2018 GOVI	590.27	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 03/05/2018 GOVI	590.28	Call			422,570.00000	42.25700	423,540,000			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			422,470.00000	42.24700	423,440,000			0.00	0	0
GOVI On 03/05/2018 GOVI	590.29	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/08/2018 GOVI	605.71	Call			381,290.00000	38.12900	382,900,000			0.00	0	0
GOVI On 02/08/2018 GOVI	605.71	Put			0.00000	0.00000	0,000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/08/2018	GOVI	605.72	Call			381,190.00000	38.11900	382,800,000		0.00	0	0
GOVI	On	02/08/2018	GOVI	605.72	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/08/2018	GOVI	605.70	Call			381,390.00000	38.13900	383,000,000		0.00	0	0
GOVI	On	02/08/2018	GOVI	605.70	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/11/2018	GOVI	653.50	Call			19,920.00000	1.99200	22,020,000		0.00	0	0
GOVI	On	01/11/2018	GOVI	653.50	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/11/2018	GOVI	653.51	Call			19,820.00000	1.98200	21,920,000		0.00	0	0
GOVI	On	01/11/2018	GOVI	653.51	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/11/2018	GOVI	653.49	Call			20,020.00000	2.00200	22,120,000		0.00	0	0
GOVI	On	01/11/2018	GOVI	653.49	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.53	Call			19,850.00000	1.98500	21,830,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.53	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.51	Call			20,050.00000	2.00500	22,030,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.51	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.52	Call			19,950.00000	1.99500	21,930,000		0.00	0	0
GOVI	On	07/02/2019	GOVI	666.52	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			588.01300	588.01300	587.76700	587.76700			0.00	0	0
AL37	On	02/08/2018	Index Future			598.57700	598.57700	598.27000	598.27000			0.00	0	0
AL37	On	01/11/2018	Index Future			609.45400	609.45400	609.09800	609.09800			0.00	0	0
AL37	On	07/02/2019	Index Future			621.54800	621.54800	621.20000	621.20000			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			694.38000	694.38000	693.92300	693.92300			0.00	0	0
AL7T	On	02/08/2018	Index Future			706.85600	706.85600	706.32300	706.32300			0.00	0	0
AL7T	On	01/11/2018	Index Future			719.70000	719.70000	719.10600	719.10600			0.00	0	0
AL7T	On	07/02/2019	Index Future			733.98200	733.98200	733.39400	733.39400			0.00	0	0
Total AL7T Future												0.00	0	0
Total For AL7T												0.00	0	0
ALBI	On	03/05/2018	Index Future			636.13200	636.13200	636.12800	636.12800			0.00	0	805
ALBI	On	02/08/2018	Index Future			647.56200	647.56200	647.49500	647.49500			0.00	0	0
ALBI	On	01/11/2018	Index Future			659.32800	659.32800	659.21400	659.21400			0.00	0	0
ALBI	On	07/02/2019	Index Future			672.41200	672.41200	672.31200	672.31200			0.00	0	0
Total ALBI Future												0.00	0	805
Total For ALBI												0.00	0	805
IGOV	On	03/05/2018	Index Future			259.65900	259.65900	261.22800	261.22800			0.00	0	1,116
IGOV	On	02/08/2018	Index Future			264.40600	264.40600	265.97700	265.97700			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV On 01/11/2018 Index Future			269.26300	269.26300	270.84400	270.84400			0.00	0	0
IGOV On 07/02/2019 Index Future			274.70300	274.70300	276.32300	276.32300			0.00	0	0
Total IGOV Future									0.00	0	1,116
Total For IGOV									0.00	0	1,116
Total for Index									0.00	0	1,921
JIBAR F On 18/04/2018 Jibar Future			6.94000	93.06000	6.94000	93.06000			0.00	0	0
JIBAR F On 20/06/2018 Jibar Future			6.89000	93.11000	6.89000	93.11000			0.00	0	0
JIBAR F On 19/09/2018 Jibar Future			6.77000	93.23000	6.77000	93.23000			0.00	0	0
JIBAR F On 19/12/2018 Jibar Future			6.80000	93.20000	6.80000	93.20000			0.00	0	35,000
JIBAR F On 20/03/2019 Jibar Future			6.86000	93.14000	6.86000	93.14000			0.00	0	0
JIBAR F On 19/06/2019 Jibar Future			6.91000	93.09000	6.91000	93.09000			0.00	0	0
Total Jibar Future									0.00	0	35,000
Total For JIBAR FUTURE									0.00	0	35,000
Total for Jibar									0.00	0	35,000
10Y ST On 17/12/2025 Interest Rate Swap			92.88000	92.88000	93.10000	93.10000			0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			89.79000	89.79000	90.00000	90.00000			0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			88.44000	88.44000	88.67000	88.67000			0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			90.55000	90.55000	90.78000	90.78000			0.00	0	0
10Y ST On 21/12/2026 Interest Rate Swap			94.31000	94.31000	94.55000	94.55000			0.00	0	0
10Y ST On 15/03/2027 Interest Rate Swap			92.80000	92.80000	93.06000	93.06000			0.00	0	0
10Y ST On 21/06/2027 Interest Rate Swap			94.83000	94.83000	95.08000	95.08000			0.00	0	0
10Y ST On 20/09/2027 Interest Rate Swap			98.54000	98.54000	98.79000	98.79000			0.00	0	0
10Y ST On 20/12/2027 Interest Rate Swap			98.84000	98.84000	99.08000	99.08000			0.00	0	0
10Y ST On 22/03/2028 Interest Rate Swap			93.97000	93.97000	94.21000	94.21000			0.00	0	0
10Y ST On 20/06/2028 Interest Rate Swap			99.45000	99.45000	99.68000	99.68000			0.00	0	0
Total 10Y STND Future									0.00	0	0
Total For 10Y STND									0.00	0	0
1Y STN On 21/06/2018 Interest Rate Swap			99.91000	99.91000	99.91000	99.91000			0.00	0	0
1Y STN On 20/09/2018 Interest Rate Swap			100.02000	100.02000	100.02000	100.02000			0.00	0	0
1Y STN On 20/12/2018 Interest Rate Swap			100.44000	100.44000	100.45000	100.45000			0.00	0	0
1Y STN On 22/03/2019 Interest Rate Swap			99.40000	99.40000	99.41000	99.41000			0.00	0	0
1Y STN On 20/06/2019 Interest Rate Swap			100.02000	100.02000	100.04000	100.04000			0.00	0	0
Total 1Y STND Future									0.00	0	0
Total For 1Y STND									0.00	0	0
2Y STN On 15/06/2018 Interest Rate Swap			98.59000	98.59000	98.59000	98.59000			0.00	0	0
2Y STN On 21/09/2018 Interest Rate Swap			98.49000	98.49000	98.49000	98.49000			0.00	0	0
2Y STN On 21/12/2018 Interest Rate Swap			98.82000	98.82000	98.83000	98.83000			0.00	0	0
2Y STN On 15/03/2019 Interest Rate Swap			99.15000	99.15000	99.16000	99.16000			0.00	0	0
2Y STN On 21/06/2019 Interest Rate Swap			99.47000	99.47000	99.49000	99.49000			0.00	0	0

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 20/09/2019 Interest Rate Swap			99.79000	99.79000	99.82000	99.82000			0.00	0	0
2Y STN On 20/12/2019 Interest Rate Swap			100.66000	100.66000	100.69000	100.69000			0.00	0	0
2Y STN On 23/03/2020 Interest Rate Swap			98.32000	98.32000	98.36000	98.36000			0.00	0	0
2Y STN On 22/06/2020 Interest Rate Swap			100.11000	100.11000	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			95.54000	95.54000	95.61000	95.61000			0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			94.67000	94.67000	94.76000	94.76000			0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			93.78000	93.78000	93.87000	93.87000			0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			93.85000	93.85000	93.96000	93.96000			0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			95.96000	95.96000	96.08000	96.08000			0.00	0	51
5Y STN On 15/03/2022 Interest Rate Swap			96.01000	96.01000	96.14000	96.14000			0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			97.12000	97.12000	97.25000	97.25000			0.00	0	0
5Y STN On 20/09/2022 Interest Rate Swap			99.25000	99.25000	99.39000	99.39000			0.00	0	0
5Y STN On 20/12/2022 Interest Rate Swap			100.43000	100.43000	100.58000	100.58000			0.00	0	0
5Y STN On 22/03/2023 Interest Rate Swap			95.43000	95.43000	95.59000	95.59000			0.00	0	0
5Y STN On 20/06/2023 Interest Rate Swap			99.70000	99.70000	99.86000	99.86000			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 :									9,251,631,202.20	71,919	1,233,348
AA05 On 22/03/2019 Spot Bond			8.11000	101.72839	8.11000	101.70642			0.00	0	200,000,000
Total AA05 SPOT									0.00	0	200,000,000
Total For AA05									0.00	0	200,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	98.94296			0.00	0	2,000,000,000
Total AA06 SPOT									0.00	0	2,000,000,000
Total For AA06									0.00	0	2,000,000,000
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AA06/JIBAR SPOT									0.00	0	0
Total For AA06/JIBAR									0.00	0	0
AA07 On 15/04/2021 Spot Bond			8.91500	101.60592	8.91500	101.58171		9,200,280,000,000.00	1,032,000,000	10,458,000,000	
Total AA07 SPOT								9,200,280,000,000.00	1,032,000,000	10,458,000,000	
Total For AA07								9,200,280,000,000.00	1,032,000,000	10,458,000,000	
AB01/R On 24/11/2020 Spot Bond			10.00000	105.85100	10.00000	105.82400			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB011 On 21/11/2018 Spot Bond					0.00000	101.83679			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			7.90000	103.64750	7.90000	103.62533				0.00	0	1,500,000,000
Total AB013 SPOT										0.00	0	1,500,000,000
Total For AB013										0.00	0	1,500,000,000
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	104.52307	10.84000	104.49258				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	101.41162	11.37000	101.38115				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	101.50793	11.81000	101.47628				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	25.46277	100.00000	25.40578				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	19.29443	100.00000	19.25125				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
ABC12L On 25/11/2020 Spot Bond			10.00000	106.47000	10.00000	106.44200				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			4.02000	4.02000	4.02000	278.67932				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	102.12211				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	100.93001				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond					0.00000	99.67736				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1: On 09/04/2019 Spot Bond					0.00000	100.36079				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	102.44835				0.00	0	1,085,000,000
Total ABFN13 SPOT										0.00	0	1,085,000,000
Total For ABFN13										0.00	0	1,085,000,000
ABFN1: On 14/05/2022 Spot Bond					0.00000	101.57326				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	101.86572				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	102.27241				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	101.56109				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	100.63840				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	101.38564				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	101.44034				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	102.68191				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond					0.00000	102.46036				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond					0.00000	99.87166				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN24 On 17/10/2024 Spot Bond					0.00000	100.04324				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN25 On 17/10/2029 Spot Bond					0.00000	100.04528				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			8.95000	106.53146	8.95000	106.50570				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	100.72253				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	101.97336				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	95.52133				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			8.65000	103.91272	8.65000	103.88830				0.00	0	0
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0
ABK3 On 07/11/2018 Spot Bond					0.00000	102.55701				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	101.46726				0.00	0	0
Total ABK4 SPOT										0.00	0	0
Total For ABK4										0.00	0	0
ABK4/J On 24/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK4/JIBAR SPOT										0.00	0	0
Total For ABK4/JIBAR										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	102.18234				0.00	0	66,000,000

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 ABK5 SPOT										0.00	0	66,000,000
Total For ABK5										0.00	0	66,000,000
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	101.22701				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond					0.00000	100.06201				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	95.65184				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	99.76543				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			4.12500	156.28970	4.12500	156.25717				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			5.49500	5.49500	5.49500	139.01963				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	25.21231	100.00000	25.15381				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			6.97500	99.10767	6.97500	116.19742				0.00	0	0
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	10.07537	100.00000	10.05211				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			8.23000	99.79015	8.23000	113.50674				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	7.87997	100.00000	7.86188				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	88.32756				0.00	0	1,000,000,000
Total ABKS1 SPOT										0.00	0	1,000,000,000
Total For ABKS1										0.00	0	1,000,000,000
ABN05 On 18/04/2021 Spot Bond			3.23000	191.19938	3.23000	191.16441				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			3.08000	3.08000	3.08000	126.81303				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			3.04000	3.04000	3.04000	178.89495				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			3.00000	3.00000	3.00000	230.45483				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			9.11500	9.11500	9.11500	95.76761				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	140.42000				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	109.34606				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			8.32500	8.32500	8.32500	96.30046				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN85 On 05/07/2018 Spot Bond					0.00000	101.76684				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond					0.00000	116.43968				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.02500	10.02500	10.02500	106.11329				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN91 On 11/12/2018 Spot Bond					0.00000	100.97912			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	101.96799			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			8.35000	103.06779	8.35000	103.04476			0.00	0	620,000,000
Total ABS11 SPOT									0.00	0	620,000,000
Total For ABS11									0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			8.40000	105.60584	8.40000	105.58184			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	104.11465	9.20000	104.08879			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			9.03000	106.33888	9.03000	106.31293			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			8.29000	106.38655	8.29000	106.36268			0.00	0	330,000,000
Total ABS14 SPOT									0.00	0	330,000,000
Total For ABS14									0.00	0	330,000,000
ABS15 On 11/11/2022 Spot Bond			8.79500	107.88418	8.79500	107.85852			0.00	0	0
Total ABS15 SPOT									0.00	0	0
Total For ABS15									0.00	0	0
ABS16 On 11/11/2025 Spot Bond			9.07500	111.69083	9.07500	111.66345			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	112.62757	9.36000	112.59911			0.00	0	1,500,000,000
Total ABS17 SPOT									0.00	0	1,500,000,000
Total For ABS17									0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			8.96500	104.35475	8.96500	104.32989			0.00	0	0
Total ABS18 SPOT									0.00	0	0
Total For ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			7.99000	103.54095	7.99000	103.51866		9,236,440,000,000.00		1,156,000,000	1,999,000,000

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 ABS6 SPOT									9,236,440,000,000.00	1,156,000,000	1,999,000,000
Total For ABS6									9,236,440,000,000.00	1,156,000,000	1,999,000,000
ABS7 On 11/09/2026 Spot Bond			9.42500	97.36982	9.42500	97.34545			6,032,000,000,000.00	640,000,000	4,460,000,000
Total ABS7 SPOT									6,032,000,000,000.00	640,000,000	4,460,000,000
Total For ABS7									6,032,000,000,000.00	640,000,000	4,460,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.71198	100.00000	9.69060			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			3.07000	3.07000	3.07000	291.64731			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			2.47500	149.10788	2.47500	152.07816			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	96.07827			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0
ACL08€ On 25/11/2020 Spot Bond			10.00000	106.47000	10.00000	106.44200			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	89.23422			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL09€ On 20/12/2025 Spot Bond					0.00000	88.22958			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			8.52500	8.52500	8.52500	103.08098			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	194.18664			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL12£ On 20/09/2021 Spot Bond					0.00000	194.18503			0.00	0	0
Total ACL128 SPOT									0.00	0	0
Total For ACL128									0.00	0	0
ACL12£ On 20/09/2021 Spot Bond					0.00000	100.81378			0.00	0	0
Total ACL129 SPOT									0.00	0	0
Total For ACL129									0.00	0	0
ACL14£ On 25/11/2020 Spot Bond			10.00000	106.47000	10.00000	106.44200			0.00	0	0
Total ACL142/JIBAR SPOT									0.00	0	0
Total For ACL142/JIBAR									0.00	0	0
ACL14£ On 20/12/2021 Spot Bond					0.00000	100.81622			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	100.81665			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			8.93000	8.93000	8.93000	104.15356			0.00	0	0
Total ACL167 SPOT									0.00	0	0
Total For ACL167									0.00	0	0
ACL17£ On 20/06/2019 Spot Bond					0.00000	100.81397			0.00	0	0
Total ACL174 SPOT									0.00	0	0
Total For ACL174									0.00	0	0
ACL17£ On 20/06/2019 Spot Bond					0.00000	100.77356			0.00	0	0
Total ACL175 SPOT									0.00	0	0
Total For ACL175									0.00	0	0
ACL18£ On 20/06/2019 Spot Bond					0.00000	101.52423			0.00	0	0
Total ACL183 SPOT									0.00	0	0
Total For ACL183									0.00	0	0
ACL18£ On 20/09/2022 Spot Bond					0.00000	100.80975			0.00	0	0
Total ACL185 SPOT									0.00	0	0
Total For ACL185									0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	100.81933			0.00	0	0
Total ACL187 SPOT									0.00	0	0
Total For ACL187									0.00	0	0
ACL18£ On 20/09/2020 Spot Bond					0.00000	100.82982			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	100.83234				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	100.83234				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	100.84607				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	100.84607				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond					0.00000	135.80192				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	136.66355				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL210 On 20/05/2018 Spot Bond					0.00000	101.32421				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond					0.00000	100.76703				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond					0.00000	100.71926				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	94.83941				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	100.75814				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	100.75735				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	100.80654				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	101.70476				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	99.83757				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	100.80329				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	100.79118				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AHF2A On 18/10/2018 Spot Bond					0.00000	100.02183				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B On 18/10/2018 Spot Bond					0.00000	100.02263				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C On 18/10/2018 Spot Bond					0.00000	100.02528				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A On 18/04/2019 Spot Bond					0.00000	100.42972				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A On 18/04/2019 Spot Bond					0.00000	100.02133				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B On 18/04/2019 Spot Bond					0.00000	100.02802				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B On 18/04/2019 Spot Bond					0.00000	100.02669				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	100.03757				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	100.03360				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				0.00	0	893,754,086
Total AIG2U SPOT										0.00	0	893,754,086
Total For AIG2U										0.00	0	893,754,086
AIR01 On 15/03/2019 Spot Bond			7.90000	101.40745	7.90000	101.38610				0.00	0	1,500,000,000
Total AIR01 SPOT										0.00	0	1,500,000,000
Total For AIR01										0.00	0	1,500,000,000
AIR02 On 30/04/2023 Spot Bond			9.25500	109.26240	9.25500	115.05930				0.00	0	80,000,000
Total AIR02 SPOT										0.00	0	80,000,000
Total For AIR02										0.00	0	80,000,000
AIR04 On 29/05/2024 Spot Bond			8.92500	105.11646	8.92500	105.09111				0.00	0	50,000,000
Total AIR04 SPOT										0.00	0	50,000,000
Total For AIR04										0.00	0	50,000,000
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			9.94000	104.31919	9.94000	104.29123				0.00	0	150,000,000
Total AIR05 SPOT										0.00	0	150,000,000
Total For AIR05										0.00	0	150,000,000
AIRL01 On 30/04/2028 Spot Bond			3.30000	180.55379	3.30000	183.71397				0.00	0	120,000,000

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 AIRL01 SPOT										0.00	0	120,000,000
Total For AIRL01										0.00	0	120,000,000
APF02 On 26/09/2019 Spot Bond					0.00000	101.07005				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	102.06207				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	99.90558				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	101.31903				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	101.35431				0.00	0	0
Total APF06 SPOT										0.00	0	0
Total For APF06										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS126U SPOT										0.00	0	0
Total For AS126U										0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	100.77362				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN02 On 07/12/2033 Spot Bond			3.25000	249.69298	3.25000	249.64707				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02 On 20/06/2019 Spot Bond					0.00000	100.09422				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	101.65645				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03 On 07/12/2033 Spot Bond			3.26500	223.30846	3.26500	223.26729				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04 On 21/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN05 On 22/04/2020 Spot Bond					0.00000	99.90658				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN058: On 28/04/2020 Spot Bond					0.00000	99.74261				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN059: On 30/04/2020 Spot Bond					0.00000	101.99308				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN061: On 14/05/2018 Spot Bond					0.00000	99.96341				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN062: On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN064: On 01/06/2018 Spot Bond					0.00000	101.30601				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN066: On 15/06/2018 Spot Bond					0.00000	100.95531				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN068: On 07/02/2020 Spot Bond					0.00000	101.76117				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN069: On 02/07/2018 Spot Bond					0.00000	93.04058				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN073: On 23/07/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN077: On 20/06/2020 Spot Bond					0.00000	100.90308				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	100.78142				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	101.24861				0.00	91,200,000	22,800,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN083 SPOT										0.00	91,200,000	22,800,000
Total For ASN083										0.00	91,200,000	22,800,000
ASN083 On 03/09/2020 Spot Bond					0.00000	101.28766				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	100.62186				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	115.94062				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	100.23637				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	99.90878				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	101.67714				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	79.69460				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond					0.00000	101.25322				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN111 On 07/03/2021 Spot Bond					0.00000	101.11719				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN113 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN115 On 20/12/2020 Spot Bond					0.00000	101.00688				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN121 On 20/03/2019 Spot Bond					0.00000	100.78778				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN125 On 24/02/2019 Spot Bond					0.00000	101.33443				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN128 On 24/02/2019 Spot Bond					0.00000	101.32793				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN129 On 24/02/2019 Spot Bond					0.00000	101.31326				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN130 On 03/03/2019 Spot Bond					0.00000	101.16606				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN131 On 03/03/2019 Spot Bond					0.00000	101.15692				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN132 On 20/12/2020 Spot Bond					0.00000	100.99885				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN134 On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN135 On 31/12/2018 Spot Bond					0.00000	91.92000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN136 On 31/01/2022 Spot Bond			3.20500	148.21599	3.20500	148.18884				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN137 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
ASN140 On 31/12/2018 Spot Bond					0.00000	91.92000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14: On 20/06/2020 Spot Bond					0.00000	102.81176				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	101.86927				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	101.86927				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			3.25000	147.98023	3.25000	147.95293				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	112.72834				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	101.27925				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			3.94000	165.58671	3.94000	165.55328				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16(On 08/08/2021 Spot Bond					0.00000	101.81550				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	101.50675				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	100.84602				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17(On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17(On 02/12/2019 Spot Bond					0.00000	101.20133				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17(On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17(On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN17(On 30/07/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN178 SPOT										0.00	0	0
Total For ASN178										0.00	0	0
ASN17(On 25/02/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN18(On 20/06/2022 Spot Bond					0.00000	100.88805				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN181 On 25/04/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN185 SPOT										0.00	0	0
Total For ASN185										0.00	0	0
ASN185 On 12/06/2020 Spot Bond					0.00000	100.95871				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN190 On 15/06/2018 Spot Bond					0.00000	93.26762				0.00	0	0
Total ASN191 SPOT										0.00	0	0
Total For ASN191										0.00	0	0
ASN191 On 27/06/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN192 SPOT										0.00	0	0
Total For ASN192										0.00	0	0
ASN192 On 12/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0
ASN193 On 30/06/2022 Spot Bond					0.00000	100.40395				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN194 On 31/01/2038 Spot Bond			3.55000	110.96602	3.55000	110.94466				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN195 On 20/06/2022 Spot Bond					0.00000	100.76538				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN196 On 04/05/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN198 SPOT										0.00	0	0
Total For ASN198										0.00	0	0
ASN198 On 01/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN199 SPOT										0.00	0	0
Total For ASN199										0.00	0	0
ASN199 On 25/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN200 SPOT										0.00	0	0
Total For ASN200										0.00	0	0
ASN200 On 21/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN201 SPOT										0.00	0	0
Total For ASN201										0.00	0	0
ASN201: On 18/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN202 SPOT										0.00	0	0
Total For ASN202										0.00	0	0
ASN202: On 20/06/2022 Spot Bond					0.00000	100.77201				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN203: On 20/06/2022 Spot Bond					0.00000	100.81788				0.00	0	100,000,000
Total ASN204 SPOT										0.00	0	100,000,000
Total For ASN204										0.00	0	100,000,000
ASN204: On 25/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN207 SPOT										0.00	0	0
Total For ASN207										0.00	0	0
ASN207: On 24/08/2021 Spot Bond					0.00000	101.53911				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN208: On 24/08/2025 Spot Bond					0.00000	101.67259				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN209: On 28/08/2020 Spot Bond					0.00000	101.22596				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN210: 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
ASN212: On 01/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN213 SPOT										0.00	0	0
Total For ASN213										0.00	0	0
ASN213: On 29/08/2022 Spot Bond					0.00000	101.26261				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN214: On 14/09/2018 Spot Bond					0.00000	100.86288				0.00	0	0
Total ASN215 SPOT										0.00	0	0
Total For ASN215										0.00	0	0
ASN215: On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN216 SPOT										0.00	0	0
Total For ASN216										0.00	0	0
ASN21: On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN217 SPOT										0.00	0	0
Total For ASN217										0.00	0	0
ASN21: On 19/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN218 SPOT										0.00	0	0
Total For ASN218										0.00	0	0
ASN21: On 20/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN219 SPOT										0.00	0	0
Total For ASN219										0.00	0	0
ASN22: On 22/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN220 SPOT										0.00	0	0
Total For ASN220										0.00	0	0
ASN22: On 13/07/2018 Spot Bond					0.00000	100.12800				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	101.69706				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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.19375				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
Total For ASN242										0.00	0	0
ASN24: On 07/03/2019 Spot Bond					0.00000	101.04756				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN245 SPOT										0.00	0	0
Total For ASN245										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond					0.00000	100.90537				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			8.30000	101.12860	8.30000	101.10643				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	101.30395				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	101.24656				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			8.92500	105.01013	8.92500	104.98494				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			9.00000	101.62719	9.00000	101.60288				0.00	0	2,400,000,000
Total BAW21 SPOT										0.00	0	2,400,000,000
Total For BAW21										0.00	0	2,400,000,000
BAW21 On 24/03/2022 Spot Bond			9.30000	100.65268	9.30000	100.62782				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	101.07956				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW24 On 30/09/2019 Spot Bond					0.00000	101.15248				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	101.73756				0.00	0	0
Total BAW25 SPOT										0.00	0	0
Total For BAW25										0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	101.49059				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	101.40406				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	100.49213				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA3 On 30/09/2018 Spot Bond					0.00000	101.16842				0.00	0	300,000,000
Total BAYA39 SPOT										0.00	0	300,000,000
Total For BAYA39										0.00	0	300,000,000
BAYA4 On 30/09/2018 Spot Bond					0.00000	100.10616				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA4 On 30/09/2018 Spot Bond					0.00000	100.48992				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA4 On 31/03/2019 Spot Bond					0.00000	100.49003				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA5 On 31/03/2019 Spot Bond					0.00000	100.50952				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA5 On 31/03/2019 Spot Bond					0.00000	101.46310				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA54 On 30/09/2019 Spot Bond					0.00000	101.51764				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	103.68850				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	102.16639				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			11.44500	109.51073	11.44500	109.47708				0.00	0	0
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			11.95000	11.95000	11.95000	104.53875				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	100.52658				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	100.49638				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	100.48993				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	100.50068				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA65 On 30/09/2020 Spot Bond					0.00000	100.47919				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.49648				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA67 On 31/03/2023 Spot Bond			11.44500	11.44500	11.44500	99.47284				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYB0 On 30/06/2019 Spot Bond					0.00000	100.62944				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB0 On 31/12/2019 Spot Bond					0.00000	100.62923				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB0 On 31/03/2020 Spot Bond					0.00000	100.62933				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB0 On 30/09/2020 Spot Bond					0.00000	106.95650				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB1 On 30/06/2020 Spot Bond					0.00000	100.65080				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC122 On 24/05/2018 Spot Bond					0.00000	103.21000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BC122 SPOT										0.00	0	0
Total For BC122										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond					0.00000	100.16288				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	99.97968				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	101.58220				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	101.61967				0.00	0	0
Total BCJ15 SPOT										0.00	0	0
Total For BCJ15										0.00	0	0
BCJ16 On 08/12/2020 Spot Bond					0.00000	101.01318				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	100.66186				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	202.76972				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	203.20702				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	97.62707				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302U On 18/04/2028 Spot Bond			100.00000	8.18381	100.00000	8.16571				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	103.02968				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			9.22500	106.85096	9.22500	106.82433				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond					0.00000	103.73860				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			9.67500	102.63058	9.67500	102.60380				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			10.45000	103.30370	10.45000	103.27511				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	103.67617				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			10.36500	106.48833	10.36500	106.45909				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	101.36034				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			10.15000	103.31000	10.15000	103.28221				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	102.22621				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			10.93000	109.48198	10.93000	109.44979				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	105.62068				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			9.75000	107.43772	9.75000	107.40946				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	105.80928				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	103.47580				0.00	0	0
Total BGL15 SPOT										0.00	0	0
Total For BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	101.59603				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	101.95090				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	101.11007				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	101.76071				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	103.56885				0.00	0	2,000,000
Total BGT01 SPOT										0.00	0	2,000,000
Total For BGT01										0.00	0	2,000,000
BID05 On 30/06/2019 Spot Bond					0.00000	100.41743				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.30000	103.29812	8.30000	103.27505			14,191,340,000,000.00	1,709,800,000	3,909,800,000	
Total BID06 SPOT									14,191,340,000,000.00	1,709,800,000	3,909,800,000	
Total For BID06									14,191,340,000,000.00	1,709,800,000	3,909,800,000	
BID07 On 30/06/2020 Spot Bond					0.00000	100.37589				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	100.38453				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BPPF01 On 22/03/2020 Spot Bond					0.00000	100.72192				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF01 On 17/09/2018 Spot Bond					0.00000	100.79240				0.00	0	0
Total BPPF03 SPOT										0.00	0	0
Total For BPPF03										0.00	0	0
BPPF01 On 15/09/2020 Spot Bond					0.00000	100.86413				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF01 On 24/10/2018 Spot Bond					0.00000	99.90092				0.00	0	0
Total BPPF05 SPOT										0.00	0	0
Total For BPPF05										0.00	0	0
BPPF01 On 22/09/2018 Spot Bond					0.00000	100.62833				0.00	0	0
Total BPPF06 SPOT										0.00	0	0
Total For BPPF06										0.00	0	0
BPPF01 On 22/03/2019 Spot Bond					0.00000	100.66546				0.00	0	0
Total BPPF07 SPOT										0.00	0	0
Total For BPPF07										0.00	0	0
BPPF01 On 22/03/2021 Spot Bond					0.00000	100.69554				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BS2A1L 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
BS2A2L 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
BS2B1L 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
BS2C1L 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
BTC20L On 18/04/2018 Spot Bond					0.00000	0.00000				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	100.63404				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	100.62767				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond					0.00000	101.47471				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond					0.00000	101.68613				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	101.73107				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			10.12000	101.73906	10.12000	101.71190				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	103.71015				0.00	0	34,000,000
Total CBL13 SPOT										0.00	0	34,000,000
Total For CBL13										0.00	0	34,000,000
CBL14 On 01/02/2019 Spot Bond			12.30000	101.90138	12.30000	101.86779				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	103.32265				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			11.80000	100.78084	11.80000	100.74893				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond					0.00000	103.30962				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			9.25000	102.49814	9.25000	102.47253				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	101.68585				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL23 SPOT									0.00	0	0
Total For CBL23									0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	102.04460			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	102.65899			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			9.55000	109.09194	9.55000	109.06383			0.00	0	0
Total CBL26 SPOT									0.00	0	0
Total For CBL26									0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	101.79141			0.00	0	0
Total CBL27 SPOT									0.00	0	0
Total For CBL27									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			9.80000	115.07950	9.80000	115.04926			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	114.13130	9.42500	114.10243		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	108.47612	9.66500	108.44831		7,732,000,000,000.00	800,000,000	200,000,000	
Total CCT03 SPOT								7,732,000,000,000.00	800,000,000	200,000,000	
Total For CCT03								7,732,000,000,000.00	800,000,000	200,000,000	
CCT04 On 17/07/2027 Spot Bond			9.62500	105.87037	9.62500	104.42132		0.00	0	0	
Total CCT04 SPOT								0.00	0	0	
Total For CCT04								0.00	0	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	106.46950	10.00000	106.44170		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	100.21866				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	102.15695				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	103.53647				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	100.74818				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	101.61712				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	102.22333				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	100.60625				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	99.88867				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	100.89097				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR34 On 21/09/2018 Spot Bond			8.38800	8.38800	8.38800	100.61023				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	100.38006				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	101.71840				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR37 SPOT										0.00	0	0
Total For CGR37										0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	102.00707				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	98.66795				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	101.24235				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	101.42266				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	102.77300				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	102.23688				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	97.92224				0.00	0	0
Total CIG11 SPOT										0.00	0	0
Total For CIG11										0.00	0	0
CIG12 On 29/07/2021 Spot Bond					0.00000	102.38968				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	103.01426	10.11000	102.98620				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	142.89175	3.14000	142.79473				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.17500	3.17500	3.17500	141.96986				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	106.47000	10.00000	106.44200				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	106.47000	10.00000	106.44200				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			13.50000	98.16452	13.50000	98.12911				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	101.39805	9.35000	101.37247				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			8.73000	101.45029	8.73000	101.42674				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	106.47000	10.00000	106.44200				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN310 On 14/11/2022 Spot Bond					0.00000	101.75436				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			10.39500	101.07658	10.39500	101.04828				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			10.91500	97.66038	10.91500	97.63218				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 20/03/2023 Spot Bond					0.00000	100.88814				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond					0.00000	101.71955				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 30/04/2018 Spot Bond					0.00000	102.01308				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			14.56000	99.60268	14.56000	103.94639				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/06/2018 Spot Bond					0.00000	100.82771				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond					0.00000	100.83983				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond					0.00000	100.88644				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond					0.00000	100.87726				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2018 Spot Bond					0.00000	100.91084				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 20/09/2018 Spot Bond					0.00000	119.54410				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN34(On 20/12/2018 Spot Bond					0.00000	101.36969				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN34(On 20/12/2023 Spot Bond					0.00000	100.94275				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34(On 20/12/2018 Spot Bond					0.00000	100.75735				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN34(On 20/12/2023 Spot Bond					0.00000	100.02840				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN35(On 28/10/2018 Spot Bond					0.00000	99.75873				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN35(On 30/04/2018 Spot Bond					0.00000	102.01477				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN36(On 20/03/2019 Spot Bond					0.00000	100.73963				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			9.57500	105.19867	9.57500	105.17193				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36(On 20/03/2024 Spot Bond					0.00000	100.79404				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	102.13872				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			11.71500	106.35961	11.71500	106.32671				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	102.21716				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN37(On 26/07/2022 Spot Bond					0.00000	99.83112				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37(On 20/03/2024 Spot Bond					0.00000	110.58515				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	100.78392				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	100.79781				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			8.95000	103.15840	8.95000	103.13385				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	98.01857				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	99.03374	10.98000	99.00497				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	100.90613	11.00000	100.87677				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN38(On 20/03/2021 Spot Bond					0.00000	100.87809				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN38(On 20/09/2024 Spot Bond			11.50500	103.34956	11.50500	103.31815				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN38(On 20/09/2024 Spot Bond					0.00000	100.94902				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN38(On 20/03/2021 Spot Bond					0.00000	100.79751				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond					0.00000	99.82059				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN388 On 20/09/2019 Spot Bond					0.00000	100.84215				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN393 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
CLN394 On 20/09/2022 Spot Bond					0.00000	100.80167				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN395 On 20/03/2020 Spot Bond					0.00000	100.85835				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN397 On 20/06/2020 Spot Bond					0.00000	101.43422				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	101.66385				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond					0.00000	101.65514				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	100.80157				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	100.80560				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN408 On 18/07/2020 Spot Bond					0.00000	100.02620				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	100.87816				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	100.88219				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	100.02632				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	102.41816				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	100.91036				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond					0.00000	100.02795				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 On 23/09/2020 Spot Bond					0.00000	100.82498				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond					0.00000	100.95063				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN420 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	50.79687				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN421 On 20/12/2020 Spot Bond					0.00000	100.95867				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN422 On 26/01/2021 Spot Bond					0.00000	99.77471				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN423 On 20/12/2020 Spot Bond					0.00000	115.86915				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 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
CLN423 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
CLN424 On 20/12/2020 Spot Bond					0.00000	103.26342				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond					0.00000	113.19431				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2018 Spot Bond					0.00000	102.16517				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN427 On 20/12/2020 Spot Bond					0.00000	101.11918				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond					0.00000	128.74890				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond					0.00000	117.90227				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	119.70634				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	121.32108				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	129.64640				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	100.87417				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN437 On 20/12/2020 Spot Bond					0.00000	100.83791				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN439 On 03/02/2021 Spot Bond					0.00000	101.94583				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN440 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
CLN441 On 20/03/2021 Spot Bond					0.00000	101.51755				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN442 On 23/05/2021 Spot Bond					0.00000	101.52777				0.00	0	0
Total CLN442 SPOT										0.00	0	0
Total For CLN442										0.00	0	0
CLN444 On 24/05/2021 Spot Bond			9.20000	110.25116	9.20000	110.22377				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN445 On 31/01/2022 Spot Bond			3.87500	144.75065	3.87500	144.72149				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN451 On 31/01/2025 Spot Bond			5.93000	106.40333	5.93000	106.37602				0.00	0	0
Total CLN451 SPOT										0.00	0	0
Total For CLN451										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			5.57000	108.76665	5.57000	108.73977				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN453 On 04/05/2021 Spot Bond					0.00000	101.43343				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN454 On 20/12/2021 Spot Bond					0.00000	100.97653				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN455 On 17/11/2021 Spot Bond					0.00000	101.54405				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond					0.00000	101.94595				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	101.32121				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	103.23656				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			10.12000	104.78302	10.12000	104.75445				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			9.32500	103.33002	9.32500	103.30443				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond					0.00000	100.91622				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	101.52641				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	100.59695				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond					0.00000	100.59096				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	100.61474				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	101.66451				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	101.42390				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN471 On 19/11/2022 Spot Bond					0.00000	101.67947				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	101.50569				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	100.88219				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	17.75301	100.00000	17.71329				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	101.49990				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	101.54495				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	102.36097				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond					0.00000	101.72632				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			9.05000	105.51655	9.05000	105.49089				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	101.51760				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN486 On 07/12/2021 Spot Bond			12.00500	106.44317	12.00500	106.60514				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN487 On 28/07/2022 Spot Bond			8.80500	103.25524	8.80500	103.23066				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	100.58506				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	100.61179				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	101.49990				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	100.42339				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	100.88160				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			11.55000	103.20186	11.55000	105.44054				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	101.24660				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			9.80500	102.49743	9.80500	102.47078				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond					0.00000	101.22869				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	101.19531				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	101.49764				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN500 On 10/10/2020 Spot Bond					0.00000	100.21583				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN501 On 11/10/2022 Spot Bond					0.00000	100.20455				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN502 On 11/10/2024 Spot Bond					0.00000	100.21193				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN503 On 20/12/2022 Spot Bond					0.00000	100.90813				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN504 On 11/10/2024 Spot Bond					0.00000	100.21193				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN505 On 24/10/2020 Spot Bond					0.00000	99.88952				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN506 On 30/04/2019 Spot Bond					0.00000	101.88524				0.00	0	0
Total CLN506 SPOT										0.00	0	0
Total For CLN506										0.00	0	0
CLN507 On 20/12/2022 Spot Bond					0.00000	100.89041				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN508 On 24/02/2020 Spot Bond					0.00000	101.47559				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	100.20125				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	97.80303				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	101.40729				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN514 On 23/02/2019 Spot Bond					0.00000	101.55731				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	101.85508				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	100.64107	9.96000	100.92874				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	97.83562	10.01000	100.98966				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	101.33380				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	101.29451	9.60000	101.89304				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	100.92052				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	100.87952				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN522 On 27/02/2023 Spot Bond					0.00000	100.90298				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN523 On 13/05/2021 Spot Bond					0.00000	100.70773				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	226.73639				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN61 SPOT									0.00	0	0
Total For CLN61									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.48000	97.64922	8.48000	97.62707			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	202.76972			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	203.20702			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	100.78165			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	101.05367			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	100.78158			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	100.80963			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	101.53209			0.00	0	0
Total CLNF16 SPOT									0.00	0	0
Total For CLNF16									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			7.50000	103.52150	7.50000	103.50044		1,737,000,000,000.00	231,600,000	57,900,000	
Total COJ04 SPOT								1,737,000,000,000.00	231,600,000	57,900,000	
Total For COJ04								1,737,000,000,000.00	231,600,000	57,900,000	
COJ05 On 05/06/2023 Spot Bond			8.75000	118.56596	8.75000	118.53807		327,250,000,000,000.00	37,400,000,000	9,700,000,000	
Total COJ05 SPOT								327,250,000,000,000.00	37,400,000,000	9,700,000,000	
Total For COJ05								327,250,000,000,000.00	37,400,000,000	9,700,000,000	
COJ07 On 23/03/2021 Spot Bond			9.16000	104.87940	9.16000	104.85388		4,396,800,000,000.00	480,000,000	240,000,000	
Total COJ07 SPOT								4,396,800,000,000.00	480,000,000	240,000,000	
Total For COJ07								4,396,800,000,000.00	480,000,000	240,000,000	
COJ08 On 22/06/2026 Spot Bond			9.71500	113.37586	9.71500	113.34632		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total COJ08 SPOT									0.00	0	0
Total For COJ08									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			9.40500	107.22069	9.40500	107.19362			7,524,000,000,000.00	800,000,000	200,000,000
Total COJG01 SPOT									7,524,000,000,000.00	800,000,000	200,000,000
Total For COJG01									7,524,000,000,000.00	800,000,000	200,000,000
COT01 On 03/04/2023 Spot Bond			9.64000	98.36495	9.64000	98.33965			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	96.82771	10.80500	96.79987			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	95.23703	10.82500	95.20945			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.62000	99.47634	11.62000	100.53528			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	100.78899			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	100.63931			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0
DEN38I On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DEN38U SPOT									0.00	0	0
Total For DEN38U									0.00	0	0
DEN40I On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DEN40U SPOT									0.00	0	0
Total For DEN40U									0.00	0	0
DENG7 On 21/09/2018 Spot Bond					0.00000	100.71072			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG73 SPOT										0.00	0	0
Total For DENG73										0.00	0	0
DENG7 On 28/09/2018 Spot Bond					0.00000	100.57041				0.00	0	0
Total DENG74 SPOT										0.00	0	0
Total For DENG74										0.00	0	0
DENG7 On 04/09/2018 Spot Bond					0.00000	101.07424				0.00	0	0
Total DENG75 SPOT										0.00	0	0
Total For DENG75										0.00	0	0
DENG7 On 04/09/2018 Spot Bond					0.00000	101.07424				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	100.80568				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	100.75918				0.00	0	0
Total DENG78 SPOT										0.00	0	0
Total For DENG78										0.00	0	0
DOL00: On 20/09/2018 Spot Bond					0.00000	101.00327				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	99.82197				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	78.33933				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DOL01: On 20/12/2021 Spot Bond					0.00000	101.44293				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	101.39645				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	101.64029				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	108.65510				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DSY03 SPOT										0.00	0	0
Total For DSY03										0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.65000	104.06236	8.65000	104.03816				0.00	0	1,600,000,000
Total DV2021 SPOT										0.00	0	1,600,000,000
Total For DV2021										0.00	0	1,600,000,000
DV22 On 07/02/2020 Spot Bond			8.16500	103.96947	8.16500	103.94648				0.00	0	6,020,803,300
Total DV22 SPOT										0.00	0	6,020,803,300
Total For DV22										0.00	0	6,020,803,300
DV22/R On 07/02/2020 Spot Bond			100.00000	32.12100	100.00000	32.04912				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			8.85500	105.85558	8.85500	105.83024			154,780,550,000,000.00	130,410,000,000	15,095,822,900	
Total DV23 SPOT									154,780,550,000,000.00	130,410,000,000	15,095,822,900	
Total For DV23									154,780,550,000,000.00	130,410,000,000	15,095,822,900	
DV23/R On 27/02/2023 Spot Bond			100.00000	12.98899	100.00000	12.95992			0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	12.98899	100.00000	12.95992			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			9.10500	104.21107	9.10500	104.18545			546,300,000,000.00	60,000,000	30,000,000	
Total DV24 SPOT									546,300,000,000.00	60,000,000	30,000,000	
Total For DV24									546,300,000,000.00	60,000,000	30,000,000	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.60730	9.69000	101.58075			0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.60730	9.69000	101.58075			0.00	0	0	
Total DV24/R2023 SPOT									0.00	0	0	
Total For DV24/R2023									0.00	0	0	
DV29 On 18/02/2029 Spot Bond			10.34000	100.13133	10.34000	100.10344			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	101.67422	10.10000	101.64654			0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.67422	10.10000	101.64654			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	101.15189			0.00	0	0	
Total DVC029 SPOT									0.00	0	0	
Total For DVC029									0.00	0	0	
DVC03 On 23/10/2018 Spot Bond					0.00000	99.92159			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DVC030 SPOT									0.00	0	0
Total For DVC030									0.00	0	0
DVF19 On 31/05/2019 Spot Bond					0.00000	101.79231			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	101.21288			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20i On 28/03/2020 Spot Bond					0.00000	100.70144			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF20i On 31/08/2020 Spot Bond					0.00000	101.17049			0.00	0	0
Total DVF20C SPOT									0.00	0	0
Total For DVF20C									0.00	0	0
DVF20i On 23/10/2020 Spot Bond					0.00000	99.91680			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	101.25618			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	100.67599			0.00	0	0
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
DVF22i On 29/08/2022 Spot Bond					0.00000	101.20947			0.00	0	0
Total DVF22B SPOT									0.00	0	0
Total For DVF22B									0.00	0	0
DVF22i On 24/10/2022 Spot Bond					0.00000	99.89250			0.00	0	0
Total DVF22C SPOT									0.00	0	0
Total For DVF22C									0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	99.91088			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			7.87500	114.43145	7.87500	114.40704			132,300,000,000.00	16,800,000	117,416,600
Total E170 SPOT									132,300,000,000.00	16,800,000	117,416,600
Total For E170									132,300,000,000.00	16,800,000	117,416,600
E170/R On 01/08/2020 Spot Bond			100.00000	29.64326	100.00000	29.57694			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			8.53500	102.87182	8.53500	102.84846				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			8.76000	104.17518	8.76000	104.15091				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			9.11500	104.72889	9.11500	104.70352				0.00	0	0
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			3.51000	107.47210	3.51000	107.45170				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			3.19000	102.85220	3.19000	102.83339				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	118.41267	2.25000	118.39405				0.00	0	0
Total EL037/I2038 SPOT										0.00	0	0
Total For EL037/I2038										0.00	0	0
EL28 On 02/05/2028 Spot Bond			3.15000	131.97854	3.03000	133.33015				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			3.03000	119.97623	3.03000	119.95483				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			3.05000	118.10626	3.05000	118.08512				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			3.15500	109.09974	3.15500	109.07996				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			3.16000	103.90976	3.16000	103.89084				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	118.41267	2.25000	118.39405				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			8.72500	106.07558	8.72500	106.05056				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			8.65000	106.34302	8.65000	106.31855				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			9.87500	105.40960	9.87500	105.38153				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			10.14000	10.14000	10.14000	100.30578				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			10.39000	10.39000	10.39000	101.12890				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	104.68012	9.97500	104.04389				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	107.02826	9.82500	105.21420				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			10.38500	109.74691	10.38500	93.26355				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
EPF002 On 28/05/2018 Spot Bond					0.00000	101.23288				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	101.68773				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	101.19473				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	101.43253				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EPF008 SPOT									0.00	0	0
Total For EPF008									0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	102.01693			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	101.47617			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	101.80524			0.00	0	0
Total EPF012 SPOT									0.00	0	0
Total For EPF012									0.00	0	0
EPF011 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
EPF021 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
EPF031 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
EPFC33 On 06/09/2018 Spot Bond					0.00000	101.04052			0.00	0	0
Total EPFC34 SPOT									0.00	0	0
Total For EPFC34									0.00	0	0
EPFC34 On 03/05/2018 Spot Bond					0.00000	101.58098			0.00	0	0
Total EPFC35 SPOT									0.00	0	0
Total For EPFC35									0.00	0	0
EPFC35 On 06/11/2018 Spot Bond					0.00000	101.65803			0.00	0	0
Total EPFC36 SPOT									0.00	0	0
Total For EPFC36									0.00	0	0
EPFC36 On 04/03/2019 Spot Bond					0.00000	101.12976			0.00	0	0
Total EPFC37 SPOT									0.00	0	0
Total For EPFC37									0.00	0	0
EPFC37 On 03/10/2018 Spot Bond					0.00000	100.32606			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		8,000,000,000,000.00	80,000,000	40,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EQS05 SPOT									8,000,000,000,000.00	80,000,000	40,000,000
Total For EQS05									8,000,000,000,000.00	80,000,000	40,000,000
EQS06 On 09/04/2020 Spot Bond					0.00000	97.53816			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	99.88010			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	102.23688			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	101.47986			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	101.50605			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	101.56006			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERS3C, On 17/05/2019 Spot Bond					0.00000	101.66531			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	106.47000	10.00000	106.44200			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	101.37084			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ERSA2 On 17/08/2018 Spot Bond					0.00000	101.58487				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	101.14445				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	101.82130				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	101.77654				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	101.42377				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	101.47191				0.00	0	0
Total ERSA25 SPOT										0.00	0	0
Total For ERSA25										0.00	0	0
ES18 On 20/04/2018 Spot Bond			8.00000	100.00000	8.00000	99.97809				0.00	0	0
Total ES18 SPOT										0.00	0	0
Total For ES18										0.00	0	0
ES18/R On 20/04/2018 Spot Bond			9.25000	100.00000	9.25000	99.97467				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			8.61500	107.64269	8.61500	107.61761		43,348,957,000,000.00	5,031,800,000	1,833,271,500		
Total ES23 SPOT								13,348,957,000,000.00	5,031,800,000	1,833,271,500		
Total For ES23								13,348,957,000,000.00	5,031,800,000	1,833,271,500		
ES23/R On 25/01/2023 Spot Bond			10.00000	102.31770	10.00000	102.29012				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	92.06714	9.35500	92.04415		86,507,556,000,000.00	9,247,200,000	9,449,440,100		
Total ES26 SPOT								16,507,556,000,000.00	9,247,200,000	9,449,440,100		
Total For ES26								16,507,556,000,000.00	9,247,200,000	9,449,440,100		
ES26/R On 02/04/2026 Spot Bond			7.85000	100.37940	7.85000	100.35829				0.00	0	0
Total ES26/R186 SPOT										0.00	0	0
Total For ES26/R186										0.00	0	0

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 15/09/2033 Spot Bond			10.14000	80.35818	10.14000	80.33658			180,029,616,000,000.00	17,754,400,000	9,256,907,300
Total ES33 SPOT									10,029,616,000,000.00	17,754,400,000	9,256,907,300
Total For ES33									10,029,616,000,000.00	17,754,400,000	9,256,907,300
ES33/R On 15/09/2033 Spot Bond			7.50000	100.72288	7.50000	100.70273			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			10.29500	84.01549	10.29500	83.99232			57,912,463,500,000.00	5,625,300,000	8,316,512,400
Total ES42 SPOT									57,912,463,500,000.00	5,625,300,000	8,316,512,400
Total For ES42									57,912,463,500,000.00	5,625,300,000	8,316,512,400
ES42/R On 25/04/2042 Spot Bond			8.50000	99.88572	8.50000	99.86288			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	100.53135			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	100.78566			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	100.80970			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF01U SPOT									0.00	0	0
Total For FIF01U									0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF02U SPOT									0.00	0	0
Total For FIF02U									0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF03U SPOT									0.00	0	0
Total For FIF03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.62538			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	100.61491			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	101.43748			0.00	0	0
Total FIFB10 SPOT									0.00	0	0
Total For FIFB10									0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	102.14999			0.00	0	0
Total FIFB11 SPOT									0.00	0	0
Total For FIFB11									0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.61870			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	101.72434			0.00	0	0
Total FIFB14 SPOT									0.00	0	0
Total For FIFB14									0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.43440			0.00	0	0
Total FIFB15 SPOT									0.00	0	0
Total For FIFB15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFC32 On 24/05/2018 Spot Bond					0.00000	101.13937			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			8.25000	102.94271	8.25000	102.91985			0.00	0	360,000,000
Total FRB05 SPOT									0.00	0	360,000,000
Total For FRB05									0.00	0	360,000,000
FRB12 On 02/06/2019 Spot Bond					0.00000	101.74991			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	99.93185			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			10.15000	10.15000	10.15000	103.37560			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	103.80923			0.00	0	0
Total FRB15 SPOT									0.00	0	0
Total For FRB15									0.00	0	0
FRB16 On 08/07/2020 Spot Bond					0.00000	102.97955			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	100.44353			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB18 On 13/04/2021 Spot Bond					0.00000	104.04815			0.00	0	10,000,000
Total FRB18 SPOT									0.00	0	10,000,000
Total For FRB18									0.00	0	10,000,000
FRB19 On 14/04/2021 Spot Bond			10.85000	103.92290	10.85000	103.89291			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	102.98761			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	101.59537			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	104.43300			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	101.42210			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			8.38000	106.24124	8.38000	106.21728			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	101.89619			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			2.72500	150.75852	2.72500	150.73288		272,500,000,000.00		100,000,000	50,000,000
Total FRBI22 SPOT								272,500,000,000.00		100,000,000	50,000,000
Total For FRBI22								272,500,000,000.00		100,000,000	50,000,000
FRBI23 On 07/12/2023 Spot Bond			2.92000	2.92000	2.92000	293.76063		0.00		0	170,000,000
Total FRBI23 SPOT								0.00		0	170,000,000
Total For FRBI23								0.00		0	170,000,000
FRBI25 On 31/01/2025 Spot Bond			3.23200	3.23200	3.23200	125.61742		0.00		0	5,000,000,000
Total FRBI25 SPOT								0.00		0	5,000,000,000
Total For FRBI25								0.00		0	5,000,000,000
FRBI28 On 31/03/2028 Spot Bond			3.70000	3.70000	3.70000	168.99647		9,250,000,000,000.00		2,500,000,000	6,030,000,000
Total FRBI28 SPOT								9,250,000,000,000.00		2,500,000,000	6,030,000,000
Total For FRBI28								9,250,000,000,000.00		2,500,000,000	6,030,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI29 On 31/03/2029 Spot Bond			3.49500	3.49500	3.49500	87.54778			0.00	0	0
Total FRBI29 SPOT									0.00	0	0
Total For FRBI29									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			3.90000	3.90000	3.90000	207.12811			0.00	0	20,000,000
Total FRBI33 SPOT									0.00	0	20,000,000
Total For FRBI33									0.00	0	20,000,000
FRBI46 On 31/03/2046 Spot Bond			3.95000	96.44392	3.95000	96.42441			0.00	0	0
Total FRBI46 SPOT									0.00	0	0
Total For FRBI46									0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			4.00000	98.33804	4.00000	99.24334			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			8.12000	8.12000	8.12000	81.46068			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			9.42000	9.42000	9.42000	55.48935			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			9.45000	9.45000	9.45000	54.80166			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC107 On 03/06/2021 Spot Bond					0.00000	101.43856			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC168 On 20/06/2018 Spot Bond					0.00000	100.80243			0.00	0	0
Total FRC168 SPOT									0.00	0	0
Total For FRC168									0.00	0	0
FRC169 On 31/01/2025 Spot Bond			4.02500	4.02500	4.02500	119.58204			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC170 On 20/06/2018 Spot Bond					0.00000	100.83821			0.00	0	0
Total FRC170 SPOT									0.00	0	0
Total For FRC170									0.00	0	0
FRC171 On 20/06/2018 Spot Bond					0.00000	100.83570			0.00	0	0
Total FRC171 SPOT									0.00	0	0
Total For FRC171									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC17: On 20/06/2018 Spot Bond					0.00000	100.83821				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond					0.00000	100.79774				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond					0.00000	100.78239				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond					0.00000	101.63736				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond					0.00000	100.89185				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 06/08/2023 Spot Bond					0.00000	99.91224				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 20/12/2018 Spot Bond					0.00000	102.48664				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond					0.00000	101.00253				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2019 Spot Bond					0.00000	100.81715				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond					0.00000	100.83022				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 02/04/2019 Spot Bond					0.00000	100.38958				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	106.47000	10.00000	106.44200				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/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
FRC19: On 20/06/2024 Spot Bond					0.00000	100.86860				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 20/06/2019 Spot Bond					0.00000	101.13647				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond					0.00000	102.95461				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC21: On 20/12/2019 Spot Bond					0.00000	100.85429				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21: On 07/05/2020 Spot Bond					0.00000	101.79030				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2019 Spot Bond					0.00000	101.79026				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	101.84737				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			3.28500	147.79714	3.28500	147.76974				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	101.48191				0.00	0	0
Total FRC225 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC225										0.00	0	0
FRC23 On 25/06/2018 Spot Bond					0.00000	100.62386				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			4.14500	143.38110	4.14500	143.35117				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23 On 20/12/2020 Spot Bond					0.00000	101.19682				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23 On 08/02/2020 Spot Bond					0.00000	111.18825				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	113.62700				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	111.64321				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC23 On 19/10/2020 Spot Bond					0.00000	114.38756				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	113.86436				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24 On 08/02/2020 Spot Bond					0.00000	111.22889				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	110.90538				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	99.99824				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	110.70063				0.00	0	0
Total FRC244 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC244										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	99.99828				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	99.99897				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	110.73210				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	102.55656				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	112.34096				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	94.61610				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	101.90128				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	100.94551				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25: On 27/03/2020 Spot Bond					0.00000	100.77151				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	100.04604				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	100.58767				0.00	0	0
Total FRC257 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC257										0.00	0	0
FRC257 On 08/05/2020 Spot Bond					0.00000	101.77573				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC258 On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	103.34724				0.00	0	0
Total FRC259 SPOT										0.00	0	0
Total For FRC259										0.00	0	0
FRC259 On 27/02/2023 Spot Bond			3.45500	102.25401	3.45500	102.23458				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC260 On 10/10/2020 Spot Bond					0.00000	100.21223				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC261 On 13/07/2020 Spot Bond					0.00000	100.14402				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC262 On 15/03/2019 Spot Bond					0.00000	100.83358				0.00	0	0
Total FRC263 SPOT										0.00	0	0
Total For FRC263										0.00	0	0
FRC263 On 13/07/2020 Spot Bond					0.00000	100.14370				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC264 On 20/06/2021 Spot Bond					0.00000	100.95875				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC265 On 23/08/2019 Spot Bond					0.00000	101.28149				0.00	0	0
Total FRC266 SPOT										0.00	0	0
Total For FRC266										0.00	0	0
FRC266 On 06/08/2023 Spot Bond					0.00000	104.80110				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC267 On 10/10/2020 Spot Bond					0.00000	100.21463				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			3.92500	3.92500	3.92500	144.46657				0.00	0	0
Total FRC66 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.86500	3.86500	3.86500	144.77254				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			3.84500	3.84500	3.84500	144.87469				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			3.91000	89.60998	3.91000	89.23514				0.00	0	10,000,000
Total FRI33 SPOT										0.00	0	10,000,000
Total For FRI33										0.00	0	10,000,000
FRI38 On 31/01/2038 Spot Bond			3.77500	107.24239	3.77500	107.22109				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	100.59167				0.00	500,000,000	500,000,000
Total FRJ19 SPOT										0.00	500,000,000	500,000,000
Total For FRJ19										0.00	500,000,000	500,000,000
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.71680				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.02278				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	102.18820				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.06238				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	102.91609				0.00	0	200,000,000
Total FRJ25 SPOT										0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRJ25										0.00	0	200,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.32862				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRS011 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
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS101 On 15/01/2024 Spot Bond			2.78800	2.78800	2.78800	109.02767				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			3.02000	3.02000	3.02000	120.34797				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	99.91719				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	99.91719				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			3.16000	108.49927	3.16000	117.77428				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS109 On 07/12/2033 Spot Bond			3.20000	225.04580	3.20000	225.00472				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			3.95000	104.45027	3.95000	104.42902				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			3.23000	3.23000	3.23000	224.20079				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond					0.00000	102.36797				0.00	0	0
Total FRS113 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS113									0.00	0	0
FRS114 On 31/01/2025 Spot Bond			3.28000	125.26569	3.28000	125.24250			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.70500	108.38448	3.70500	108.36315			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS119 On 31/01/2038 Spot Bond			3.69000	108.63112	3.69000	108.60977			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.35000	122.47533	3.35000	221.01988			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS121 On 07/12/2033 Spot Bond			3.40000	219.75210	3.40000	219.71079			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS122 On 31/01/2025 Spot Bond			2.81000	112.92831	2.81000	112.90884			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS123 On 07/12/2033 Spot Bond			3.43000	218.97122	3.43000	218.92985			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS124 On 31/01/2038 Spot Bond			4.52000	95.94868	4.52000	95.92767			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS126 On 31/03/2028 Spot Bond			4.12000	163.05725	4.12000	163.02353			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			4.05000	89.81963	4.05000	102.87313			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			3.64000	107.95942	3.64000	169.87002			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			3.70000	169.02951	3.70000	168.99647			0.00	0	0
Total FRS131 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			3.94000	206.20200	3.94000	206.16023				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond					0.00000	96.77698				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			3.98000	90.45711	3.98000	103.95927				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.23500	4.23500	4.23500	100.06832				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.76000	107.48589	3.76000	107.46458				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			3.51000	171.81318	3.51000	171.78045				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			3.71000	211.84427	3.71000	211.80266				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 31/03/2028 Spot Bond			3.64000	169.90296	3.64000	169.87002				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.64000	169.90296	3.64000	169.87002				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			3.93000	100.17796	3.93000	165.69512				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			3.58000	122.95134	3.58000	122.92757				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			2.98500	149.37504	2.98500	149.34856				0.00	0	0
Total FRS147 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS147										0.00	0	0
FRS147 On 31/03/2028 Spot Bond			3.99000	164.87961	3.99000	164.84609				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.03000	164.31641	4.03000	164.28284				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			3.55000	123.18060	3.55000	123.15688				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.00000	164.73861	4.00000	164.70507				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.04000	4.04000	4.04000	164.14237				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 19/05/2019 Spot Bond					0.00000	119.53613				0.00	0	0
Total FRS157 SPOT										0.00	0	0
Total For FRS157										0.00	0	0
FRS157 On 20/06/2022 Spot Bond					0.00000	88.16148				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS158 On 06/06/2023 Spot Bond					0.00000	90.95480				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS159 On 06/06/2024 Spot Bond					0.00000	90.81258				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS160 On 06/06/2025 Spot Bond					0.00000	89.01556				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS161 On 20/06/2022 Spot Bond					0.00000	71.53715				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS162 On 06/06/2023 Spot Bond					0.00000	74.43791				0.00	0	0
Total FRS163 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS163									0.00	0	0
FRS163 On 06/06/2024 Spot Bond					0.00000	76.79078			0.00	0	0
Total FRS164 SPOT									0.00	0	0
Total For FRS164									0.00	0	0
FRS164 On 06/06/2025 Spot Bond					0.00000	76.33640			0.00	0	0
Total FRS165 SPOT									0.00	0	0
Total For FRS165									0.00	0	0
FRS165 On 01/08/2021 Spot Bond					0.00000	46.30394			0.00	0	0
Total FRS166 SPOT									0.00	0	0
Total For FRS166									0.00	0	0
FRS166 On 01/08/2022 Spot Bond					0.00000	60.26314			0.00	0	0
Total FRS167 SPOT									0.00	0	0
Total For FRS167									0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	58.20097			0.00	0	0
Total FRS168 SPOT									0.00	0	0
Total For FRS168									0.00	0	0
FRS168 On 01/08/2021 Spot Bond					0.00000	48.20295			0.00	0	0
Total FRS169 SPOT									0.00	0	0
Total For FRS169									0.00	0	0
FRS169 On 01/08/2022 Spot Bond					0.00000	137.72040			0.00	0	0
Total FRS170 SPOT									0.00	0	0
Total For FRS170									0.00	0	0
FRS170 On 16/10/2022 Spot Bond					0.00000	100.01318			0.00	0	0
Total FRS171 SPOT									0.00	0	0
Total For FRS171									0.00	0	0
FRS171 On 16/10/2024 Spot Bond					0.00000	100.01762			0.00	0	0
Total FRS172 SPOT									0.00	0	0
Total For FRS172									0.00	0	0
FRS172 On 13/11/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total FRS173 SPOT									0.00	0	0
Total For FRS173									0.00	0	0
FRS173 On 13/05/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total FRS174 SPOT									0.00	0	0
Total For FRS174									0.00	0	0
FRS174 On 26/01/2024 Spot Bond					0.00000	70.21560			0.00	0	0
Total FRS175 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS175										0.00	0	0
FRS175 On 26/01/2024 Spot Bond					0.00000	70.21549				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			2.58000	2.58000	2.58000	298.61926				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			2.47000	2.47000	2.47000	300.21175				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			3.19000	3.19000	3.19000	289.96979				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			2.94500	2.94500	2.94500	149.56056				0.00	0	1,159,000,000
Total FRS46 SPOT										0.00	0	1,159,000,000
Total For FRS46										0.00	0	1,159,000,000
FRS49 On 27/10/2020 Spot Bond					0.00000	101.95268				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			2.47500	152.10301	2.47500	152.07816				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	101.80736				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			3.00000	116.08149	3.00000	116.06087				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.72000	92.69062	2.72000	123.98195				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			2.74000	2.74000	2.74000	129.53411				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	99.99562				0.00	0	0
Total FRS86 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS86									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.77000	2.77000	2.77000	129.29139			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			3.38000	3.38000	3.38000	287.33738			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	101.69944			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	101.28428			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			7.77500	105.64540	7.77500	105.62314		2,488,000,000,000.00	320,000,000	1,980,000,000	
Total FRX19 SPOT								2,488,000,000,000.00	320,000,000	1,980,000,000	
Total For FRX19								2,488,000,000,000.00	320,000,000	1,980,000,000	
FRX20 On 01/10/2020 Spot Bond			7.98000	102.12845	7.98000	102.10662		0.00	0	1,000,000,000	
Total FRX20 SPOT								0.00	0	1,000,000,000	
Total For FRX20								0.00	0	1,000,000,000	
FRX23 On 28/02/2023 Spot Bond			8.60500	8.60500	8.60500	97.69618		0.00	0	2,500,000,000	
Total FRX23 SPOT								0.00	0	2,500,000,000	
Total For FRX23								0.00	0	2,500,000,000	
FRX24 On 10/12/2024 Spot Bond			9.01000	112.40001	9.01000	112.37280		0.00	0	0	
Total FRX24 SPOT								0.00	0	0	
Total For FRX24								0.00	0	0	
FRX26 On 01/10/2026 Spot Bond			9.41500	100.97088	9.41500	100.94550		16,005,500,000,000.00	1,700,000,000	1,350,000,000	
Total FRX26 SPOT								16,005,500,000,000.00	1,700,000,000	1,350,000,000	
Total For FRX26								16,005,500,000,000.00	1,700,000,000	1,350,000,000	
FRX27 On 07/03/2027 Spot Bond			9.37500	106.03722	9.37500	106.01083		0.00	0	0	
Total FRX27 SPOT								0.00	0	0	
Total For FRX27								0.00	0	0	
FRX30 On 31/01/2030 Spot Bond			9.90000	101.06900	9.90000	101.04203		3,960,000,000,000.00	400,000,000	410,000,000	
Total FRX30 SPOT								3,960,000,000,000.00	400,000,000	410,000,000	
Total For FRX30								3,960,000,000,000.00	400,000,000	410,000,000	
FRX31 On 21/02/2031 Spot Bond			10.05000	97.57804	10.05000	97.55160		31,155,000,000,000.00	3,100,000,000	1,560,000,000	
Total FRX31 SPOT								31,155,000,000,000.00	3,100,000,000	1,560,000,000	

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 FRX31										1,155,000,000,000.00	3,100,000,000	1,560,000,000
FRX32 On 31/03/2032 Spot Bond			9.93500	106.48249	9.93500	104.89983				0.00	0	0
Total FRX32 SPOT										0.00	0	0
Total For FRX32										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.70000	76.40938	10.70000	76.38762				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	100.78231				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	100.87629				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	100.79774				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	100.90263				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A4 On 20/11/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/02/2019 Spot Bond					0.00000	101.44419				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	101.41087				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	101.45028				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	101.62356				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	101.46981				0.00	0	0
Total FS3A5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS3A5										0.00	0	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	101.64928				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A3L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A1L On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FS5A1U									0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A2U SPOT									0.00	0	0
Total For FS5A2U									0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A3U SPOT									0.00	0	0
Total For FS5A3U									0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A4U SPOT									0.00	0	0
Total For FS5A4U									0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A5U SPOT									0.00	0	0
Total For FS5A5U									0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5B1U SPOT									0.00	0	0
Total For FS5B1U									0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5C1U SPOT									0.00	0	0
Total For FS5C1U									0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5D1U SPOT									0.00	0	0
Total For FS5D1U									0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5E1U SPOT									0.00	0	0
Total For FS5E1U									0.00	0	0
GBL02 On 15/10/2018 Spot Bond					0.00000	100.01809			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	101.74823			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	101.25742			0.00	0	0
Total GH31A2 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.27154				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	101.36327				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	101.47608				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	101.54654				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	100.91436				0.00	0	0
Total GPT44 SPOT										0.00	0	0
Total For GPT44										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.66726				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond					0.00000	101.14529				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond					0.00000	100.17898				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRT10 On 13/05/2019 Spot Bond					0.00000	102.13191				0.00	400,000,000	400,000,000
Total GRT10 SPOT										0.00	400,000,000	400,000,000
Total For GRT10										0.00	400,000,000	400,000,000
GRT11 On 13/05/2021 Spot Bond					0.00000	101.58850				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	101.32390				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond					0.00000	100.01214				0.00	0	0
Total GRT13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	101.49787				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	100.10324				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	100.04371				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			9.04500	104.78254	9.04500	104.75722				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond					0.00000	101.09301				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	101.90798				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	100.38549				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			9.62500	102.60141	9.62500	101.10888				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	100.01165				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	100.25948				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	101.00118				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	101.03431				0.00	0	0
Total GRT25G SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT25G										0.00	0	0
GRT26 On 09/03/2028 Spot Bond					0.00000	101.06864				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
HC2T2 On 05/10/2018 Spot Bond					0.00000	100.31411				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	101.21610				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	101.80630				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	102.03453				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond					0.00000	100.45638				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	100.19248				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	100.19491				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	100.55261				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	100.56931				0.00	0	25,000,000
Total HILB09 SPOT										0.00	0	25,000,000

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 HILB09										0.00	0	25,000,000
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	106.47000	10.00000	106.44200				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	101.60782				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF08 On 15/04/2019 Spot Bond					0.00000	100.02472				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	100.32259				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	100.39095				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			7.97500	105.74165	7.97500	105.71881				0.00	0	6,545,700,000
Total HWAY20 SPOT										0.00	0	6,545,700,000
Total For HWAY20										0.00	0	6,545,700,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	25.82318	100.00000	25.76540				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWAY20/R207									0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			2.96000	293.24692	2.96000	293.19527			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			2.33000	2.33000	2.33000	309.21828			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			3.04000	90.91995	3.04000	103.09943			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			9.97000	96.25069	9.97000	96.22483			0.00	0	2,820,000,000
Total HWAY34 SPOT									0.00	0	2,820,000,000
Total For HWAY34									0.00	0	2,820,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.04093	100.00000	11.01623			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			9.93000	96.42606	9.93000	96.40025			0.00	0	1,100,000,000
Total HWAY35 SPOT									0.00	0	1,100,000,000
Total For HWAY35									0.00	0	1,100,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.04084	100.00000	11.01613			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF08 On 15/07/2019 Spot Bond					0.00000	100.01190			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond					0.00000	101.13380			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	106.47000	10.00000	106.44200			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			2.15000	134.43397	2.13000	134.58218		342,131,446,610,000.00	159,130,905,400	108,787,852,700	
Total I2025 SPOT								12,131,446,610,000.00	159,130,905,400	108,787,852,700	

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 I2025									12,131,446,610,000.00	159,130,905,400	108,787,852,700
I2029 On 31/03/2029 Spot Bond			2.42000	102.53955	2.42000	102.52303			86,759,155,252,000.00	35,850,890,600	50,050,445,300
Total I2029 SPOT									16,759,155,252,000.00	35,850,890,600	50,050,445,300
Total For I2029									16,759,155,252,000.00	35,850,890,600	50,050,445,300
I2033 On 28/02/2033 Spot Bond			2.41000	107.82653	2.41000	107.80922			14,799,869,286,000.00	6,141,024,600	29,066,012,300
Total I2033 SPOT									14,799,869,286,000.00	6,141,024,600	29,066,012,300
Total For I2033									14,799,869,286,000.00	6,141,024,600	29,066,012,300
I2038 On 31/01/2038 Spot Bond			2.40000	132.60285	2.40000	132.58147			42,383,200,320,000.00	17,659,666,800	169,376,288,900
Total I2038 SPOT									12,383,200,320,000.00	17,659,666,800	169,376,288,900
Total For I2038									12,383,200,320,000.00	17,659,666,800	169,376,288,900
I2046 On 31/03/2046 Spot Bond			2.57500	125.62941	2.57500	125.60865			152,713,506,715,000.00	59,306,216,200	97,533,900,200
Total I2046 SPOT									12,713,506,715,000.00	59,306,216,200	97,533,900,200
Total For I2046									12,713,506,715,000.00	59,306,216,200	97,533,900,200
I2050 On 31/12/2050 Spot Bond			2.62000	132.47416	2.60000	133.03418			25,797,025,136,000.00	9,846,192,800	106,358,011,322
Total I2050 SPOT									15,797,025,136,000.00	9,846,192,800	106,358,011,322
Total For I2050									15,797,025,136,000.00	9,846,192,800	106,358,011,322
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
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	101.24981			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			8.52000	8.52000	8.52000	105.53118			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	101.79402			0.00	0	150,000,000
Total IBL102 SPOT									0.00	0	150,000,000
Total For IBL102									0.00	0	150,000,000
IBL103 On 08/06/2018 Spot Bond					0.00000	100.98873			0.00	0	0
Total IBL103 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL103									0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.05255			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	101.67133			0.00	0	0
Total IBL106 SPOT									0.00	0	0
Total For IBL106									0.00	0	0
IBL108 On 22/11/2019 Spot Bond					0.00000	101.31860			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			3.04000	292.11414	3.04000	292.06851			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	100.93394			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			2.54500	2.54500	2.54500	151.70007			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	106.47000	10.00000	106.44200			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.23000	8.23000	8.23000	102.44943			0.00	0	3,800,000,000
Total IBL45 SPOT									0.00	0	3,800,000,000
Total For IBL45									0.00	0	3,800,000,000
IBL46 On 15/01/2020 Spot Bond			8.55500	8.55500	8.55500	99.79425			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			8.54500	103.04376	8.54500	103.01994			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL53 On 31/07/2018 Spot Bond					0.00000	101.78700			0.00	0	0
Total IBL53 SPOT									0.00	0	0
Total For IBL53									0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.01000	101.77682	8.01000	101.75498			0.00	0	60,000,000
Total IBL55 SPOT									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
Total For IBL55										0.00	0	60,000,000
IBL56 On 31/01/2019 Spot Bond					0.00000	101.94669				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			7.97000	102.53292	7.97000	102.51079				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			9.20500	106.38652	9.20500	106.36007				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	100.39965				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	101.78325				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	101.87607				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			3.27500	147.84943	3.27500	147.82205				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond					0.00000	100.49371				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	101.54252				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	102.50726				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	101.54364				0.00	0	1,000,000,000
Total IBL76 SPOT										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL76										0.00	0	1,000,000,000
IBL77 On 25/11/2020 Spot Bond					0.00000	101.98327				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			9.25500	106.89695	9.25500	106.87024				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL79 On 27/01/2019 Spot Bond			7.80000	103.88434	7.80000	103.86239				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	102.17129				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	100.71454				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond					0.00000	101.92631				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	102.66700				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			8.10000	105.73187	8.10000	105.70868				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			8.65000	108.72555	8.65000	108.70012			311,400,000,000,000.00	36,000,000,000	9,000,000,000	
Total IBL88 SPOT									11,400,000,000,000.00	36,000,000,000	9,000,000,000	

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 IBL88										11,400,000,000,000.00	36,000,000,000	9,000,000,000
IBL88/F On 20/05/2021 Spot Bond			100.00000	21.83529	100.00000	21.78643				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	101.36744				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IBL91 On 02/06/2018 Spot Bond					0.00000	101.17651				0.00	0	0
Total IBL91 SPOT										0.00	0	0
Total For IBL91										0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	100.16551				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	101.36865				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	101.24719				0.00	0	0
Total IBL94 SPOT										0.00	0	0
Total For IBL94										0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	101.70298				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	100.70983				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	100.37013				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	101.03285				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			7.97000	101.40780	7.97000	101.38603				0.00	0	0
Total IBL99 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	10.40012	100.00000	10.37684				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	101.01670				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	100.06577				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			8.91000	98.70000	8.91000	98.67636				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	101.26390				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	102.07680	9.92500	102.04949				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.57441				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			10.79000	108.13435	10.79000	108.16770				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond					0.00000	101.11994				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.13559				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	108.41610	10.02500	108.38697				0.00	0	0
Total IDCG11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG11										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	100.02165				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	100.88916				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2L On 05/04/2025 Spot Bond			100.00000	4.99026	100.00000	4.97921				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	105.10441	8.32500	105.08086				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			7.30000	104.00618	7.30000	103.98581				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN302U										0.00	0	0
IN303U On 01/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN303U SPOT										0.00	0	0
Total For IN303U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN355U										0.00	0	0
IN359U On 01/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN359U SPOT										0.00	0	0
Total For IN359U										0.00	0	0
IN366U On 16/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN366U SPOT										0.00	0	0
Total For IN366U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
IN374U On 13/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN374U SPOT										0.00	0	0
Total For IN374U										0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	75.78758				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	106.47000	10.00000	106.44200				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond					0.00000	100.77810				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond					0.00000	107.06744				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING335 On 15/08/2019 Spot Bond					0.00000	100.44999				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	100.79337				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	101.25166				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	100.29970				0.00	0	0
Total ING370 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ING370									0.00	0	0
ING371 On 31/01/2020 Spot Bond					0.00000	100.30872			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	102.12751			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	100.95815			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	102.09953			0.00	0	0
Total INLV03 SPOT									0.00	0	0
Total For INLV03									0.00	0	0
INLV04 On 11/02/2021 Spot Bond			10.95000	106.66432	10.95000	106.63291			0.00	0	0
Total INLV04 SPOT									0.00	0	0
Total For INLV04									0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	101.21551			0.00	0	0
Total INLV05 SPOT									0.00	0	0
Total For INLV05									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	106.47000	10.00000	106.44200			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	100.37495			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	100.77644			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	101.12931			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	100.78063			0.00	0	0
Total IPF14 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	101.15635				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	100.81408				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	100.71813				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	100.72567				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	100.73320				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	100.77904				0.00	0	0
Total IPF20 SPOT										0.00	0	0
Total For IPF20										0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	100.80581				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	100.92603				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	101.79003				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	101.72867				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			8.87500	105.20433	8.87500	105.17908				0.00	0	1,850,000,000
Total IPL10 SPOT										0.00	0	1,850,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPL10									0.00	0	1,850,000,000
IPL11 On 24/05/2022 Spot Bond					0.00000	101.34167			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	100.43778			0.00	20,000,000	20,000,000
Total IPL8 SPOT									0.00	20,000,000	20,000,000
Total For IPL8									0.00	20,000,000	20,000,000
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	101.72013			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.59783	2.75000	100.59024			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			5.55000	144.46561	5.55000	144.43023			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV025 On 12/09/2019 Spot Bond					0.00000	101.76345			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	99.84220			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			4.13000	4.13000	4.13000	118.80769			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			4.13000	4.13000	4.13000	118.80769			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	101.09202			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	102.24956			0.00	0	2,000,000
Total IV032 SPOT									0.00	0	2,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV032									0.00	0	2,000,000
IV033 On 11/02/2021 Spot Bond					0.00000	102.68200			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			10.85000	106.14191	10.85000	106.11093			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	105.64546			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	99.88472			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	100.88645			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			4.72500	4.72500	4.72500	140.45869			0.00	0	0
Total IV039 SPOT									0.00	0	0
Total For IV039									0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	102.78931			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			11.20000	102.84798	11.20000	102.81752			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	101.86513			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			11.09000	11.09000	11.09000	109.20312			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	102.42554			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			4.47500	141.72780	4.47500	141.69697		626,500,000,000.00	140,000,000	80,000,000	
Total IV045 SPOT								626,500,000,000.00	140,000,000	80,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV045										626,500,000,000.00	140,000,000	80,000,000
IV046 On 21/06/2022 Spot Bond					0.00000	100.89137				0.00	0	0
Total IV046 SPOT										0.00	0	0
Total For IV046										0.00	0	0
IV08 On 30/04/2018 Spot Bond			8.50000	99.76767	8.50000	106.59444				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond					0.00000	102.36368				0.00	0	0
Total IV09 SPOT										0.00	0	0
Total For IV09										0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV118U SPOT										0.00	0	0
Total For IV118U										0.00	0	0
IV123U On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV123U SPOT										0.00	0	0
Total For IV123U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV125U SPOT										0.00	0	0
Total For IV125U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.30000	160.57197	4.30000	160.53799				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
IVA722 On 19/04/2018 Spot Bond			7.20000	7.20000	7.20000	99.94086				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	99.80313				0.00	0	0
Total IVA723 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVA723										0.00	0	0
IVA724 On 03/05/2018 Spot Bond			7.20000	7.20000	7.20000	99.66578				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	99.38382				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	99.24573				0.00	0	0
Total IVA727 SPOT										0.00	0	0
Total For IVA727										0.00	0	0
IVA728 On 31/05/2018 Spot Bond			7.30000	7.30000	7.30000	99.10803				0.00	0	0
Total IVA728 SPOT										0.00	0	0
Total For IVA728										0.00	0	0
IVA729 On 07/06/2018 Spot Bond			7.30000	7.30000	7.30000	98.97070				0.00	0	0
Total IVA729 SPOT										0.00	0	0
Total For IVA729										0.00	0	0
IVA731 On 14/06/2018 Spot Bond			7.40000	7.40000	7.40000	98.81797				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	98.67959				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	98.56128				0.00	0	0
Total IVA733 SPOT										0.00	0	0
Total For IVA733										0.00	0	0
IVA734 On 12/07/2018 Spot Bond			7.40000	7.40000	7.40000	98.26674				0.00	0	0
Total IVA734 SPOT										0.00	0	0
Total For IVA734										0.00	0	0
IVA736 On 25/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVA736 SPOT										0.00	0	0
Total For IVA736										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	106.47000	10.00000	106.44200				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	100.38179				0.00	0	0
Total IVC027 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC027										0.00	0	0
IVC033 On 30/06/2019 Spot Bond					0.00000	100.37589				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	100.38453				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	97.66638				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			8.57000	103.21845	8.57000	103.19453				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	44.64405	100.00000	44.54416				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			8.72000	103.95237	8.72000	103.92787				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	101.44146				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	100.64952				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	101.93618				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	100.41298				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	101.86766				0.00	0	0
Total IVC063 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC063									0.00	0	0
IVC065 On 10/09/2018 Spot Bond					0.00000	100.99460			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	100.45001			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	99.90669			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	101.82586			0.00	0	0
Total IVC077 SPOT									0.00	0	0
Total For IVC077									0.00	0	0
IVC081 On 14/07/2019 Spot Bond					0.00000	100.01714			0.00	0	0
Total IVC081 SPOT									0.00	0	0
Total For IVC081									0.00	0	0
IVC092 On 24/11/2019 Spot Bond					0.00000	101.36271			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	101.30619			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			9.57000	107.67892	9.57000	107.65127			0.00	0	0
Total IVC094 SPOT									0.00	0	0
Total For IVC094									0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	100.52809			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			7.97000	103.24507	7.97000	103.22279			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	102.14902			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	100.53655			0.00	0	0
Total IVC103 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	101.10061				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	100.97012				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	100.53091				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	102.13851				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	101.58699				0.00	0	0
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			9.22000	105.53358	9.22000	105.50731				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	101.42661				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	101.25704				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	101.31557				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	100.96965				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	101.65554				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	101.41817				0.00	0	0
Total IVC119 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC119										0.00	0	0
IVC120 On 01/07/2018 Spot Bond					0.00000	100.39737				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	100.72549				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	100.37653				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	100.82251				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	101.99318				0.00	0	0
Total IVC126 SPOT										0.00	0	0
Total For IVC126										0.00	0	0
IVC127 On 27/12/2018 Spot Bond					0.00000	100.57838				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	100.66547				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	100.58824				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
IVF41U On 16/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF41U SPOT										0.00	0	0
Total For IVF41U										0.00	0	0
IVF47U On 16/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF47U SPOT										0.00	0	0
Total For IVF47U										0.00	0	0
JAS01 On 31/01/2019 Spot Bond					0.00000	102.23418				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	100.97414				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond					0.00000	101.14656				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	100.64774				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	100.52527				0.00	0	0
Total KAP006 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For KAP006									0.00	0	0
KAP006 On 26/10/2021 Spot Bond			9.12000	103.10572	9.12000	103.08047			0.00	0	0
Total KAP007 SPOT									0.00	0	0
Total For KAP007									0.00	0	0
KAP007 On 28/11/2019 Spot Bond					0.00000	101.95882			0.00	0	0
Total KAP008 SPOT									0.00	0	0
Total For KAP008									0.00	0	0
KAP008 On 24/05/2020 Spot Bond					0.00000	101.32748			0.00	0	0
Total KAP009 SPOT									0.00	0	0
Total For KAP009									0.00	0	0
KAP009 On 15/09/2020 Spot Bond					0.00000	100.90188			0.00	0	0
Total KAP010 SPOT									0.00	0	0
Total For KAP010									0.00	0	0
KAP010 On 01/12/2022 Spot Bond					0.00000	101.26380			0.00	0	0
Total KAP012 SPOT									0.00	0	0
Total For KAP012									0.00	0	0
KAP012 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
KAP04U On 24/10/2022 Spot Bond					0.00000	99.88561			0.00	0	0
Total KAP11 SPOT									0.00	0	0
Total For KAP11									0.00	0	0
KAP11 On 05/08/2020 Spot Bond					0.00000	102.21816			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0
KSB009 On 12/07/2020 Spot Bond					0.00000	100.17544			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	124.96541	9.41500	124.93366			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	100.91862			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK05 On 30/10/2019 Spot Bond					0.00000	102.04254			0.00	0	0
Total LBK08 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LBK08										0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK08/JIBAR SPOT										0.00	0	0
Total For LBK08/JIBAR										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.12500	104.50610	9.12500	104.48035				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	103.78134	9.62000	103.75441				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	101.42444	9.71000	101.39788				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	100.19077				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK16 On 30/11/2019 Spot Bond					0.00000	101.28766				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	100.74075				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	103.18654				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			9.30500	106.71873	9.30500	106.69207				0.00	0	2,500,000,000
Total LBK20 SPOT										0.00	0	2,500,000,000
Total For LBK20										0.00	0	2,500,000,000
LBK21 On 04/09/2018 Spot Bond					0.00000	101.04385				0.00	0	0
Total LBK21 SPOT										0.00	0	0
Total For LBK21										0.00	0	0
LBK22 On 04/09/2020 Spot Bond					0.00000	101.32515				0.00	0	0
Total LBK22 SPOT										0.00	0	0
Total For LBK22										0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	101.19648				0.00	0	0
Total LBK23 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LBK23										0.00	0	0
LBK24 On 10/10/2024 Spot Bond			9.77500	102.70277	9.77500	102.67599				0.00	0	4,000,000,000
Total LBK24 SPOT										0.00	0	4,000,000,000
Total For LBK24										0.00	0	4,000,000,000
LBK25 On 25/03/2019 Spot Bond					0.00000	100.65819				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	100.68661				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	100.73455				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			8.82500	102.32253	8.82500	102.29812				0.00	0	580,000,000
Total LGL04 SPOT										0.00	0	580,000,000
Total For LGL04										0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	102.28013				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			9.35500	103.45934	9.35500	103.43350				0.00	0	2,500,000,000
Total LGL06 SPOT										0.00	0	2,500,000,000
Total For LGL06										0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	101.21832				0.00	0	0
Total LGL07 SPOT										0.00	0	0
Total For LGL07										0.00	0	0
LGL08 On 28/02/2023 Spot Bond					0.00000	102.48347				0.00	0	0
Total LGL08 SPOT										0.00	0	0
Total For LGL08										0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	102.29914				0.00	0	25,000,000
Total LGL09 SPOT										0.00	0	25,000,000
Total For LGL09										0.00	0	25,000,000
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	103.61541				0.00	0	0
Total LHL17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LHL17									0.00	0	0
LHL18 On 14/11/2018 Spot Bond			9.80000	107.65276	9.80000	107.62432			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			13.12500	107.79188	13.12500	107.75403			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	102.36066			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	102.09531			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	102.34249			0.00	0	0
Total LHL28 SPOT									0.00	0	0
Total For LHL28									0.00	0	0
LOM01 On 25/11/2019 Spot Bond					0.00000	104.28991			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	101.42706			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	102.19822			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	101.60681			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	101.31294			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	101.35163			0.00	0	0
Total MAQ0A4 SPOT									0.00	0	0
Total For MAQ0A4									0.00	0	0
MAQ0J On 28/02/2020 Spot Bond					0.00000	101.09084			0.00	0	0
Total MAQ0J1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ0J1										0.00	0	0
MAQ0J On 28/12/2020 Spot Bond					0.00000	101.05759				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	101.55392				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	100.88155				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	101.71169				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	99.59387				0.00	0	0
Total MAQ118 SPOT										0.00	0	0
Total For MAQ118										0.00	0	0
MAQ12 On 16/07/2018 Spot Bond					0.00000	98.27146				0.00	0	0
Total MAQ120 SPOT										0.00	0	0
Total For MAQ120										0.00	0	0
MAQ12 On 25/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MAQ121 SPOT										0.00	0	0
Total For MAQ121										0.00	0	0
MBF04 On 17/08/2018 Spot Bond					0.00000	101.67711				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04 On 07/06/2019 Spot Bond					0.00000	101.52841				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	101.24191				0.00	500,000,000	500,000,000
Total MBF049 SPOT										0.00	500,000,000	500,000,000
Total For MBF049										0.00	500,000,000	500,000,000
MBF05 On 17/05/2019 Spot Bond					0.00000	101.60453				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBF051/JIBAR									0.00	0	0
MBF05: On 28/09/2019 Spot Bond					0.00000	101.14165			0.00	0	0
Total MBF053 SPOT									0.00	0	0
Total For MBF053									0.00	0	0
MBF05: On 27/03/2020 Spot Bond					0.00000	100.91654			0.00	0	0
Total MBF055 SPOT									0.00	0	0
Total For MBF055									0.00	0	0
MBF05: On 28/08/2018 Spot Bond					0.00000	101.12286			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	101.25044			0.00	0	500,000,000
Total MBF057 SPOT									0.00	0	500,000,000
Total For MBF057									0.00	0	500,000,000
MBP03: On 12/09/2019 Spot Bond					0.00000	100.93819			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	100.17987			0.00	0	0
Total MBP036 SPOT									0.00	0	0
Total For MBP036									0.00	0	0
MBP03: On 26/05/2020 Spot Bond					0.00000	101.22387			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	101.77913			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	101.28136			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	101.30377			0.00	0	0
Total MBP040 SPOT									0.00	0	0
Total For MBP040									0.00	0	0
MBP04: On 13/04/2021 Spot Bond					0.00000	100.13324			0.00	0	0
Total MBP041 SPOT									0.00	0	0
Total For MBP041									0.00	0	0
MBP34: On 29/04/2018 Spot Bond					0.00000	99.77049			0.00	0	0
Total MBP34 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBP34									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.20000	100.87487	8.20000	100.85273			0.00	0	20,000,000
Total MBSA01 SPOT									0.00	0	20,000,000
Total For MBSA01									0.00	0	20,000,000
MBSA0 On 16/04/2019 Spot Bond			8.00000	101.06265	8.00000	101.04100			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			8.25000	100.72778	8.25000	100.70553			0.00	0	70,000,000
Total MBSA02 SPOT									0.00	0	70,000,000
Total For MBSA02									0.00	0	70,000,000
MBSA0 On 15/04/2019 Spot Bond			8.91000	100.11447	8.91000	100.09063			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	102.53257			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	102.62861			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			8.22000	103.44355	8.22000	103.42054			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			8.97500	106.08243	8.97500	106.05670			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	100.73713			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			8.92500	8.92500	8.92500	102.57656			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	100.07269			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	100.07878			0.00	0	0
Total MMF201 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MMF201									0.00	0	0
MMF30 On 15/12/2024 Spot Bond					0.00000	100.10103			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	101.24935			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	100.74255			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			8.93000	8.93000	8.93000	103.73995		4,134,590,000,000.00	463,000,000	631,500,000	
Total MMIG02 SPOT								4,134,590,000,000.00	463,000,000	631,500,000	
Total For MMIG02								4,134,590,000,000.00	463,000,000	631,500,000	
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.39914			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	104.13310			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			9.65500	9.65500	9.65500	106.12438			0.00	0	1,050,000,000
Total MMIG05 SPOT									0.00	0	1,050,000,000
Total For MMIG05									0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.42863			0.00	0	0
Total MMIG06 SPOT									0.00	0	0
Total For MMIG06									0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	100.50723			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	100.67297			0.00	0	0
Total MTN07 SPOT									0.00	0	0
Total For MTN07									0.00	0	0
MTN08 On 11/10/2020 Spot Bond					0.00000	100.03663			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MTN08U										0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	100.74719				0.00	0	0
Total MTN09 SPOT										0.00	0	0
Total For MTN09										0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	100.20127				0.00	0	0
Total MTN10 SPOT										0.00	0	0
Total For MTN10										0.00	0	0
MTNC1 On 15/05/2018 Spot Bond					0.00000	101.47304				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	101.86387				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	100.56431				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	100.84538				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	109.21884				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For N5F23U										0.00	0	0
N5G231 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	100.29463				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	100.31460				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	100.31827				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	100.32211				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	100.34156				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	100.40653				0.00	0	0
Total N6F26 SPOT										0.00	0	0
Total For N6F26										0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	88.37752				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			9.15500	100.16764	9.15500	100.14287				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NAM02 On 29/06/2020 Spot Bond			8.55000	104.97801	8.55000	104.95386				0.00	0	1,100,000,000
Total NAM02 SPOT										0.00	0	1,100,000,000
Total For NAM02										0.00	0	1,100,000,000
NAM03 On 01/08/2023 Spot Bond			9.10500	106.07690	9.10500	106.05081				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	105.77037	9.87500	105.74222				0.00	0	481,451,600
Total NAM04 SPOT										0.00	0	481,451,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NAM04									0.00	0	481,451,600
NBK11/ On 28/11/2020 Spot Bond			8.13000	105.33044	8.13000	105.30726			10,406,400,000,000.00	1,280,000,000	4,320,000,000
Total NBK11A SPOT									10,406,400,000,000.00	1,280,000,000	4,320,000,000
Total For NBK11A									10,406,400,000,000.00	1,280,000,000	4,320,000,000
NBK12/ On 19/03/2021 Spot Bond			8.87500	102.07285	8.87500	102.04877			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	100.80029	9.38000	100.77518			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			8.90500	104.56082	8.90500	104.53606			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			8.35000	105.14078	8.35000	105.49435			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			8.90000	101.27963	8.90000	101.25528			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	103.54815	9.07500	103.52277			31,218,000,000,000.00	3,440,000,000	880,000,000
Total NBK16A SPOT									31,218,000,000,000.00	3,440,000,000	880,000,000
Total For NBK16A									31,218,000,000,000.00	3,440,000,000	880,000,000
NBK17/ On 22/04/2026 Spot Bond			9.31500	103.47466	9.31500	103.44878			0.00	0	1,460,000,000
Total NBK17A SPOT									0.00	0	1,460,000,000
Total For NBK17A									0.00	0	1,460,000,000
NBK18/ On 01/06/2020 Spot Bond			8.40000	105.18016	8.40000	105.15638			0.00	0	30,000,000
Total NBK18A SPOT									0.00	0	30,000,000
Total For NBK18A									0.00	0	30,000,000
NBK19/ On 01/06/2022 Spot Bond			9.05000	105.67897	9.05000	105.65328			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	110.46666	9.20500	110.43936			4,786,600,000,000.00	520,000,000	260,000,000
Total NBK20A SPOT									4,786,600,000,000.00	520,000,000	260,000,000
Total For NBK20A									4,786,600,000,000.00	520,000,000	260,000,000
NBK20I On 25/06/2021 Spot Bond					0.00000	99.08834			0.00	0	0
Total NBK20B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK20B									0.00	0	0
NBK21, On 21/07/2027 Spot Bond			9.63500	108.58622	9.63500	108.55800			0.00	0	100,000,000
Total NBK21A SPOT									0.00	0	100,000,000
Total For NBK21A									0.00	0	100,000,000
NBK22, On 19/11/2022 Spot Bond			9.24500	107.23766	9.24500	107.21090			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK23, On 19/11/2025 Spot Bond			9.14500	112.76022	9.14500	112.73237			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	101.66389			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	113.63572	9.47500	113.60667			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	101.59673			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			8.80500	8.80500	8.80500	108.94478			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0
NBK25I On 12/02/2025 Spot Bond					0.00000	103.12715			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26, On 10/05/2023 Spot Bond			100.00000	16.79918	100.00000	16.76159			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	102.17951			0.00	160,000,000	80,000,000
Total NBK26B SPOT									0.00	160,000,000	80,000,000
Total For NBK26B									0.00	160,000,000	80,000,000
NBK27, On 10/05/2026 Spot Bond			9.42500	114.53259	9.42500	114.50345			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK27I On 01/06/2018 Spot Bond					0.00000	101.25291			0.00	0	0
Total NBK27B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK27B										0.00	0	0
NBK28 On 02/08/2023 Spot Bond			9.15500	105.62325	9.15500	105.59712				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	101.43453				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29 On 31/07/2026 Spot Bond			9.37500	108.64297	9.37500	108.61548				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK29I On 18/02/2019 Spot Bond					0.00000	101.69688				0.00	300,000,000	300,000,000
Total NBK29B SPOT										0.00	300,000,000	300,000,000
Total For NBK29B										0.00	300,000,000	300,000,000
NBK30 On 20/02/2024 Spot Bond			8.94500	104.47045	8.94500	104.44520				0.00	0	70,000,000
Total NBK30A SPOT										0.00	0	70,000,000
Total For NBK30A										0.00	0	70,000,000
NBK30I On 18/02/2021 Spot Bond					0.00000	102.70308				0.00	200,000,000	50,000,000
Total NBK30B SPOT										0.00	200,000,000	50,000,000
Total For NBK30B										0.00	200,000,000	50,000,000
NBK31I On 17/02/2023 Spot Bond					0.00000	101.48214				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK32I On 26/02/2019 Spot Bond					0.00000	101.25909				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	102.05624				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	102.79428				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	103.88169				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	104.80168				0.00	0	10,000,000
Total NBK36B 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 NBK36B										0.00	0	10,000,000
NBK37I On 02/08/2019 Spot Bond					0.00000	102.03823				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	103.01133				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			7.80000	105.91165	7.80000	105.88963				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	41.29523	100.00000	41.20433				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	51.66207				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	102.01052				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	101.69248				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	102.04056				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	101.88105				0.00	0	330,000,000
Total NBK43B SPOT										0.00	0	330,000,000
Total For NBK43B										0.00	0	330,000,000
NBK44I On 15/02/2021 Spot Bond					0.00000	101.46723				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	101.70704				0.00	0	0
Total NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0
NBK46I On 15/08/2025 Spot Bond					0.00000	101.54438				0.00	0	0
Total NBK46B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	101.58712				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	99.99976				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	100.79768				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	104.58270	9.82000	104.55546				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	100.79364				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	103.66228	9.85500	103.63518				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.79768				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	100.80403				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	100.81210				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	100.73022				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	100.23637				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.66167				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2018 Spot Bond					0.00000	101.83531				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2019 Spot Bond			8.70000	8.70000	8.70000	101.94021				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	101.27708				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2019 Spot Bond					0.00000	100.02273				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	100.02235				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	103.33018				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NED19 SPOT									0.00	0	0
Total For NED19									0.00	0	0
NED20 On 01/07/2020 Spot Bond			10.12500	105.61226	10.12500	105.58345			0.00	0	3,030,000,000
Total NED20 SPOT									0.00	0	3,030,000,000
Total For NED20									0.00	0	3,030,000,000
NEDT1.On 21/05/2021 Spot Bond					0.00000	107.47509			0.00	0	0
Total NEDT1A SPOT									0.00	0	0
Total For NEDT1A									0.00	0	0
NEDT1 On 26/11/2021 Spot Bond					0.00000	104.09110			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	101.41957			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	104.78028			0.00	380,000,000	190,000,000
Total NGL01 SPOT									0.00	380,000,000	190,000,000
Total For NGL01									0.00	380,000,000	190,000,000
NGL02 On 15/03/2022 Spot Bond					0.00000	104.27743			0.00	0	10,000,000
Total NGL02 SPOT									0.00	0	10,000,000
Total For NGL02									0.00	0	10,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	101.58344			0.00	0	0
Total NGL03 SPOT									0.00	0	0
Total For NGL03									0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	100.90991			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	100.54965			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	106.47000	10.00000	106.44200			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	105.90582	13.50000	105.86762			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	101.25147			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			2.99000	2.99000	2.99000	127.52701				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			3.38000	3.38000	3.38000	124.46544				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			3.55000	3.55000	3.55000	171.19001				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			3.86000	166.72533	3.86000	166.69201				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			3.87000	82.52825	3.87000	105.69433				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			7.97500	104.99429	7.97500	104.97162				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.60500	8.60500	8.60500	105.10565				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	101.29405				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	101.33014				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	101.34408				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	101.28823				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A23 SPOT										0.00	0	0
Total For NQ1A23										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	101.37188				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	101.40830				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	101.28823				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			8.80500	8.80500	8.80500	105.12909				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	101.32319				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	101.40535				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	101.31869				0.00	0	0
Total NQ1B19 SPOT										0.00	0	0
Total For NQ1B19										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.00500	9.00500	9.00500	105.15256				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	101.33392				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	101.47076				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	101.34603				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	101.62277				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2018 Spot Bond					0.00000	101.36437				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	101.53720				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			7.98000	107.22881	7.98000	107.20577				0.00	0	0
Total NRA018 SPOT										0.00	0	0
Total For NRA018										0.00	0	0
NRA02 On 31/10/2022 Spot Bond			8.85000	112.13023	8.85000	118.21232				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02 On 31/05/2023 Spot Bond			3.17000	183.36442	3.17000	183.33109				0.00	0	0
Total NRA023 SPOT										0.00	0	0
Total For NRA023										0.00	0	0
NRA02 On 30/11/2028 Spot Bond			10.57500	115.25061	10.57500	115.21798		12,690,000,000,000.00		1,200,000,000	6,240,000,000	
Total NRA028 SPOT								12,690,000,000,000.00		1,200,000,000	6,240,000,000	
Total For NRA028								12,690,000,000,000.00		1,200,000,000	6,240,000,000	
NRA02 On 30/11/2028 Spot Bond			100.00000	16.78703	100.00000	16.74968				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NSN96 On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN96U SPOT										0.00	0	0
Total For NSN96U										0.00	0	0
NSN97 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN97U SPOT										0.00	0	0
Total For NSN97U										0.00	0	0
NTC18 On 27/02/2019 Spot Bond					0.00000	101.53105				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	99.75151				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NTC20 On 27/07/2020 Spot Bond					0.00000	100.37582				0.00	900,000,000	900,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NTC20 SPOT										0.00	900,000,000	900,000,000
Total For NTC20										0.00	900,000,000	900,000,000
NTC21 On 24/03/2022 Spot Bond					0.00000	100.96735				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	101.52722				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	101.56150				0.00	0	0
Total NTC23 SPOT										0.00	0	0
Total For NTC23										0.00	0	0
NTC24 On 29/03/2021 Spot Bond					0.00000	100.54980				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	101.44627				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	102.38340				0.00	0	0
Total OML02 SPOT										0.00	0	0
Total For OML02										0.00	0	0
OML03 On 27/11/2019 Spot Bond			9.12500	103.85447	9.12500	103.82887				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	100.93463				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			9.38000	9.38000	9.38000	101.45905		5,815,600,000,000.00		620,000,000	1,810,000,000	
Total OML05 SPOT								5,815,600,000,000.00		620,000,000	1,810,000,000	
Total For OML05								5,815,600,000,000.00		620,000,000	1,810,000,000	
OML06 On 19/03/2022 Spot Bond			10.08500	101.62387	10.08500	101.59670		13,110,500,000,000.00		1,300,000,000	1,825,000,000	
Total OML06 SPOT								13,110,500,000,000.00		1,300,000,000	1,825,000,000	
Total For OML06								13,110,500,000,000.00		1,300,000,000	1,825,000,000	
OML07 On 19/03/2025 Spot Bond			10.92500	101.07478	10.92500	101.04556				0.00	0	1,000,000,000
Total OML07 SPOT										0.00	0	1,000,000,000
Total For OML07										0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	102.09079				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0
OML09 On 14/09/2022 Spot Bond			10.07500	103.94934	10.07500	103.92158				0.00	0	1,000,000,000
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			10.92500	103.23653	10.92500	103.20669				0.00	0	930,000,000
Total OML10 SPOT										0.00	0	930,000,000
Total For OML10										0.00	0	930,000,000
PBKJ1L 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
PBKS1L 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
PBKX1L 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
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBL1U SPOT										0.00	0	0
Total For PBL1U										0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	106.47000	10.00000	106.44200				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	101.70804				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	100.97923				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM39 On 04/09/2018 Spot Bond					0.00000	101.08061				0.00	0	0
Total PMM39 SPOT										0.00	0	0
Total For PMM39										0.00	0	0
PMM40 On 04/09/2018 Spot Bond					0.00000	101.08061				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	101.58742				0.00	0	0
Total PMM41 SPOT										0.00	0	0
Total For PMM41										0.00	0	0
PMM42 On 28/05/2018 Spot Bond					0.00000	101.12753				0.00	0	0
Total PMM42 SPOT										0.00	0	0
Total For PMM42										0.00	0	0
PMM43 On 28/02/2019 Spot Bond					0.00000	101.03764				0.00	0	0
Total PMM43 SPOT										0.00	0	0
Total For PMM43										0.00	0	0
PPC001 On 31/12/2018 Spot Bond					0.00000	98.81501				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC001 On 31/10/2019 Spot Bond					0.00000	99.71669				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.33194				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	101.39497				0.00	0	0
Total PRE2A2 SPOT										0.00	0	0
Total For PRE2A2										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.45011				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	101.56033				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	101.57607				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	101.59181			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			8.06500	118.41886	8.07500	118.32571		200,784,300,754,000.00	3,372,694,891,600	712,091,341,100	
Total R186 SPOT								10,784,300,754,000.00	372,694,891,600	712,091,341,100	
Total For R186								10,784,300,754,000.00	372,694,891,600	712,091,341,100	
R197 On 07/12/2023 Spot Bond			2.06000	306.28424	1.97000	307.57991		110,724,583,880,000.00	53,749,798,000	49,082,504,300	
Total R197 SPOT								10,724,583,880,000.00	53,749,798,000	49,082,504,300	
Total For R197								10,724,583,880,000.00	53,749,798,000	49,082,504,300	
R202 On 07/12/2033 Spot Bond			2.48000	245.43232	2.40000	247.79290		143,505,972,768,000.00	57,865,311,600	179,973,157,600	
Total R202 SPOT								13,505,972,768,000.00	57,865,311,600	179,973,157,600	
Total For R202								13,505,972,768,000.00	57,865,311,600	179,973,157,600	
R2023 On 28/02/2023 Spot Bond			7.49500	102.08293	7.50500	102.02212		455,368,712,799,000.00	727,867,740,200	556,187,240,200	
Total R2023 SPOT								15,368,712,799,000.00	727,867,740,200	556,187,240,200	
Total For R2023								15,368,712,799,000.00	727,867,740,200	556,187,240,200	
R2030 On 31/01/2030 Spot Bond			8.46000	98.33655	8.46000	98.31404		951,738,592,000,000.00	703,515,200,000	500,589,004,800	
Total R2030 SPOT								11,738,592,000,000.00	703,515,200,000	500,589,004,800	
Total For R2030								11,738,592,000,000.00	703,515,200,000	500,589,004,800	
R2032 On 31/03/2032 Spot Bond			8.63500	97.35530	8.63500	97.33282		473,035,895,500,000.00	981,243,300,000	513,360,353,800	
Total R2032 SPOT								13,035,895,500,000.00	981,243,300,000	513,360,353,800	
Total For R2032								13,035,895,500,000.00	981,243,300,000	513,360,353,800	
R2035 On 28/02/2035 Spot Bond			8.78000	102.03883	8.78000	102.01500		167,590,322,000,000.00	1,158,039,900,000	501,731,950,500	
Total R2035 SPOT								17,590,322,000,000.00	158,039,900,000	501,731,950,500	
Total For R2035								17,590,322,000,000.00	158,039,900,000	501,731,950,500	
R2037 On 31/01/2037 Spot Bond			8.87000	98.47820	8.87000	98.45459		070,651,314,000,000.00	797,142,200,000	533,144,659,400	
Total R2037 SPOT								10,651,314,000,000.00	797,142,200,000	533,144,659,400	
Total For R2037								10,651,314,000,000.00	797,142,200,000	533,144,659,400	
R204 On 21/12/2018 Spot Bond			6.79500	103.39913	6.80000	103.37688		246,563,590,837,500.00	36,286,032,500	55,068,880,200	
Total R204 SPOT								16,563,590,837,500.00	36,286,032,500	55,068,880,200	
Total For R204								16,563,590,837,500.00	36,286,032,500	55,068,880,200	
R2040 On 31/01/2040 Spot Bond			8.92000	102.70280	8.92000	102.67804		509,643,927,520,000.00	953,995,956,000	550,146,013,200	
Total R2040 SPOT								19,643,927,520,000.00	953,995,956,000	550,146,013,200	
Total For R2040								19,643,927,520,000.00	953,995,956,000	550,146,013,200	
R2044 On 31/01/2044 Spot Bond			8.96000	99.78685	8.96000	99.76268		315,655,115,392,000.00	704,872,222,700	733,815,789,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2044 SPOT									15,655,115,392,000.00	704,872,222,700	733,815,789,400
Total For R2044									15,655,115,392,000.00	704,872,222,700	733,815,789,400
R2048 On 28/02/2048 Spot Bond			8.93000	99.32627	8.93000	99.30270			024,387,190,000,000.00	2,802,283,000,000	2,631,806,009,900
Total R2048 SPOT									24,387,190,000,000.00	802,283,000,000	531,806,009,900
Total For R2048									24,387,190,000,000.00	802,283,000,000	531,806,009,900
R207 On 15/01/2020 Spot Bond			6.91500	102.42700	6.92500	102.39155			379,573,329,836,000.00	199,504,458,400	252,467,780,600
Total R207 SPOT									9,573,329,836,000.00	199,504,458,400	252,467,780,600
Total For R207									9,573,329,836,000.00	199,504,458,400	252,467,780,600
R208 On 31/03/2021 Spot Bond			7.14000	99.34343	7.15000	99.29839			034,747,099,042,000.00	284,978,585,300	290,943,871,700
Total R208 SPOT									14,747,099,042,000.00	284,978,585,300	290,943,871,700
Total For R208									14,747,099,042,000.00	284,978,585,300	290,943,871,700
R209 On 31/03/2036 Spot Bond			8.81000	77.46218	8.81000	77.44393			985,778,971,000,000.00	1,587,489,100,000	882,619,292,100
Total R209 SPOT									15,778,971,000,000.00	587,489,100,000	382,619,292,100
Total For R209									15,778,971,000,000.00	587,489,100,000	382,619,292,100
R210 On 31/03/2028 Spot Bond			2.42000	188.82970	2.30000	190.78742			9,365,480,344,000.00	3,870,033,200	72,437,877,700
Total R210 SPOT									9,365,480,344,000.00	3,870,033,200	72,437,877,700
Total For R210									9,365,480,344,000.00	3,870,033,200	72,437,877,700
R212 On 31/01/2022 Spot Bond			1.97500	154.83435	1.97500	154.81117			211,807,218,765,000.00	107,244,161,400	206,539,003,900
Total R212 SPOT									11,807,218,765,000.00	107,244,161,400	206,539,003,900
Total For R212									11,807,218,765,000.00	107,244,161,400	206,539,003,900
R213 On 28/02/2031 Spot Bond			8.53000	89.14468	8.54000	89.05356			547,864,080,545,000.00	767,627,676,500	444,901,192,700
Total R213 SPOT									17,864,080,545,000.00	767,627,676,500	444,901,192,700
Total For R213									17,864,080,545,000.00	767,627,676,500	444,901,192,700
R214 On 28/02/2041 Spot Bond			8.90000	77.60401	8.90000	77.58564			343,082,173,500,000.00	1,274,503,615,000	809,563,169,000
Total R214 SPOT									13,082,173,500,000.00	274,503,615,000	309,563,169,000
Total For R214									13,082,173,500,000.00	274,503,615,000	309,563,169,000
RCG01 On 24/10/2019 Spot Bond					0.00000	100.24304			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.20740				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	101.53910				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	100.64656				0.00	0	0
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.46048				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	101.22074				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	101.02314				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	100.60923				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	101.26328				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	100.93307				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB13 SPOT										0.00	0	0
Total For RDFB13										0.00	0	0
RDFB1:On 12/03/2023 Spot Bond					0.00000	100.95353				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFC3 On 04/06/2018 Spot Bond					0.00000	101.04407				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	99.77654				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	100.30582				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	100.61161				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	101.44257				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REB01/On 21/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB01/JIBAR SPOT										0.00	0	0
Total For REB01/JIBAR										0.00	0	0
REB02 On 21/05/2018 Spot Bond					0.00000	101.45711				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	101.33059				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	100.46272				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	100.55774				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20 On 05/01/2020 Spot Bond					0.00000	100.45649				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	100.51241				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	101.12493				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	101.82969				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	101.53040				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	100.49103				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	100.61513				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	100.93624				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	101.60826				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	101.32098				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	100.20547				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	102.10943				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES39I On 03/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES39U SPOT										0.00	0	0
Total For RES39U										0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	100.14236				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	101.24033				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.67000	103.34644	8.67000	103.32235				0.00	0	4,900,000,000
Total RW21 SPOT										0.00	0	4,900,000,000
Total For RW21										0.00	0	4,900,000,000
RW23 On 10/12/2023 Spot Bond			9.18500	104.80710	9.18500	104.78124				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			10.25000	103.62922	10.25000	103.60076				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	106.47000	10.00000	106.44200				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	102.75697			0.00	0	50,000,000
Total SBK17 SPOT									0.00	0	50,000,000
Total For SBK17									0.00	0	50,000,000
SBK18 On 24/10/2020 Spot Bond					0.00000	101.43282			0.00	200,000,000	460,000,000
Total SBK18 SPOT									0.00	200,000,000	460,000,000
Total For SBK18									0.00	200,000,000	460,000,000
SBK19 On 24/10/2019 Spot Bond					0.00000	99.88303			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	103.83171			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2020 Spot Bond					0.00000	100.35453			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	103.77025			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			10.30500	108.65860	10.30500	108.62844			0.00	0	2,240,000,000
Total SBK23 SPOT									0.00	0	2,240,000,000
Total For SBK23									0.00	0	2,240,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	101.31875			0.00	0	50,000,000
Total SBK24 SPOT									0.00	0	50,000,000
Total For SBK24									0.00	0	50,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	103.44580			0.00	700,000,000	350,000,000
Total SBK25 SPOT									0.00	700,000,000	350,000,000
Total For SBK25									0.00	700,000,000	350,000,000
SBK26 On 25/04/2021 Spot Bond			9.95000	105.70063	9.95000	105.67244			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBS16 On 22/09/2018 Spot Bond					0.00000	100.95485			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	102.02501			0.00	20,000,000	10,000,000
Total SBS18 SPOT									0.00	20,000,000	10,000,000
Total For SBS18									0.00	20,000,000	10,000,000
SBS19 On 23/06/2021 Spot Bond			8.37500	108.21987	8.37500	108.19548			0.00	0	4,740,000,000
Total SBS19 SPOT									0.00	0	4,740,000,000
Total For SBS19									0.00	0	4,740,000,000
SBS20 On 15/05/2026 Spot Bond			9.24000	108.85429	9.24000	108.82714			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond					0.00000	104.43572			0.00	280,000,000	140,000,000
Total SBS21 SPOT									0.00	280,000,000	140,000,000
Total For SBS21									0.00	280,000,000	140,000,000
SBS24 On 24/05/2019 Spot Bond					0.00000	101.92885			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			7.81000	104.68002	7.81000	104.65787			0.00	0	0
Total SBS25 SPOT									0.00	0	0
Total For SBS25									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			8.75500	107.80834	8.75500	107.78283		2,066,180,000,000.00		236,000,000	5,059,000,000
Total SBS27 SPOT								2,066,180,000,000.00		236,000,000	5,059,000,000
Total For SBS27								2,066,180,000,000.00		236,000,000	5,059,000,000
SBS29 On 12/06/2019 Spot Bond			7.79500	104.02555	7.79500	104.00369		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			9.37500	96.72814	9.37500	96.70366		0.00		0	0
Total SBS3 SPOT								0.00		0	0
Total For SBS3								0.00		0	0
SBS30 On 12/06/2019 Spot Bond					0.00000	100.93523		0.00		0	0
Total SBS30 SPOT								0.00		0	0
Total For SBS30								0.00		0	0
SBS31 On 12/06/2027 Spot Bond			9.47000	105.34351	9.47000	105.31674		0.00		0	0
Total SBS31 SPOT								0.00		0	0
Total For SBS31								0.00		0	0
SBS33 On 19/09/2019 Spot Bond					0.00000	100.76392		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			9.37000	104.32200	9.37000	104.29605			0.00	0	1,500,000,000
Total SBS34 SPOT									0.00	0	1,500,000,000
Total For SBS34									0.00	0	1,500,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	102.21579			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			7.91000	101.87113	7.91000	101.84931			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			9.13000	101.81002	9.13000	101.78492		15,338,400,000,000.00		1,680,000,000	840,000,000
Total SBS38 SPOT								15,338,400,000,000.00		1,680,000,000	840,000,000
Total For SBS38								15,338,400,000,000.00		1,680,000,000	840,000,000
SBS39 On 29/01/2030 Spot Bond			9.85500	101.14643	9.85500	101.11956			0.00	0	50,000,000
Total SBS39 SPOT									0.00	0	50,000,000
Total For SBS39									0.00	0	50,000,000
SBS4 On 16/11/2021 Spot Bond			8.36500	104.38431	8.36500	104.36069			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	102.46724			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			8.58000	109.56580	8.58000	109.54038			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			9.14000	112.72212	9.14000	112.69429			0.00	0	0
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0
SBS43 On 12/11/2027 Spot Bond			9.44000	113.30553	9.44000	113.27667			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	101.77945			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	102.62290			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS45 SPOT										0.00	0	0
Total For SBS45										0.00	0	0
SBS46 On 15/02/2023 Spot Bond			8.63500	109.67103	8.63500	109.64542				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	103.23054				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	102.35594				0.00	0	340,000,000
Total SBS48 SPOT										0.00	0	340,000,000
Total For SBS48										0.00	0	340,000,000
SBS49 On 31/01/2022 Spot Bond					0.00000	102.03497				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			8.66500	104.54071	8.66500	104.51622				0.00	0	0
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.11500	9.11500	9.11500	104.99654				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	100.31049				0.00	0	200,000,000
Total SBS52 SPOT										0.00	0	200,000,000
Total For SBS52										0.00	0	200,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	101.29638				0.00	0	310,000,000
Total SBS53 SPOT										0.00	0	310,000,000
Total For SBS53										0.00	0	310,000,000
SBS54 On 12/06/2020 Spot Bond					0.00000	100.92278				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	101.73891				0.00	0	0
Total SBS55 SPOT										0.00	0	0
Total For SBS55										0.00	0	0
SBS56 On 12/06/2022 Spot Bond			8.51000	8.51000	8.51000	104.63899				0.00	0	7,500,000,000
Total SBS56 SPOT										0.00	0	7,500,000,000
Total For SBS56										0.00	0	7,500,000,000
SBS57 On 12/06/2024 Spot Bond					0.00000	101.96135				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	101.82131				0.00	0	0
Total SBS58 SPOT										0.00	0	0
Total For SBS58										0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	100.22415				0.00	0	0
Total SBS59 SPOT										0.00	0	0
Total For SBS59										0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	100.02133				0.00	0	0
Total SBS60 SPOT										0.00	0	0
Total For SBS60										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.01000	292.54234	3.01000	292.49043				0.00	0	610,000,000
Total SBSI11 SPOT										0.00	0	610,000,000
Total For SBSI11										0.00	0	610,000,000
SBSI14 On 07/12/2033 Spot Bond			3.80000	3.80000	3.80000	209.57242				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	101.64453				0.00	0	844,000,000
Total SBT101 SPOT										0.00	0	844,000,000
Total For SBT101										0.00	0	844,000,000
SBT102 On 30/09/2022 Spot Bond					0.00000	100.70475				0.00	0	0
Total SBT102 SPOT										0.00	0	0
Total For SBT102										0.00	0	0
SBT201 On 13/02/2023 Spot Bond					0.00000	101.92123				0.00	0	0
Total SBT201 SPOT										0.00	0	0
Total For SBT201										0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	100.30545				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	100.30558				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	100.25048				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	106.47000	10.00000	106.44200				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			7.94500	101.75846	7.94500	101.73686				0.00	0	800,000,000
Total SLI3 SPOT										0.00	0	800,000,000
Total For SLI3										0.00	0	800,000,000
SLI4 On 15/08/2021 Spot Bond					0.00000	102.78458				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	101.55829				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	101.60094				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	101.51864				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	101.56155				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	101.62688				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	101.64378				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	101.64713				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	101.65579				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	101.76571				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLRC1 SPOT										0.00	0	0
Total For SLRC1										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.80133				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	101.72076				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	101.75856				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	101.87367				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			10.05500	10.05500	10.05500	106.81278				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	101.15114				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SPDA10 On 21/08/2021 Spot Bond					0.00000	102.11813				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA11 On 21/08/2020 Spot Bond					0.00000	101.37948				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.40573				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	101.37180				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	101.55526				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	101.41049				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond					0.00000	101.39970				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00: On 09/09/2019 Spot Bond					0.00000	101.10199				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	102.02132				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			8.75000	98.85115	8.75000	98.82803		8,750,000,000,000.00		1,000,000,000	500,000,000	
Total SSA06 SPOT								8,750,000,000,000.00		1,000,000,000	500,000,000	
Total For SSA06								8,750,000,000,000.00		1,000,000,000	500,000,000	
SSN00: On 31/03/2021 Spot Bond			8.72000	95.34010	8.72000	95.31787		0.00		0	0	
Total SSN004 SPOT								0.00		0	0	
Total For SSN004								0.00		0	0	
SSN00: On 31/03/2021 Spot Bond			8.72000	95.34010	8.72000	95.31787		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			3.54500	3.54500	3.54500	123.19515		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	108.80085	9.57500	108.77291		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			10.41000	77.07650	10.41000	77.05524		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	99.91158		0.00		0	0	
Total SSN024 SPOT								0.00		0	0	
Total For SSN024								0.00		0	0	
SSN02: On 16/01/2019 Spot Bond					0.00000	100.01099		0.00		0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond					0.00000	100.64961				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	101.26231				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	100.80028				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	101.24028				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond					0.00000	101.50395				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	101.33413				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.16201				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	100.14396				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			8.90500	103.97810	8.90500	103.95334				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.00000	103.66876	4.00000	103.64753				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	101.75112				0.00	140,000,000	70,000,000
Total SSN044 SPOT										0.00	140,000,000	70,000,000
Total For SSN044										0.00	140,000,000	70,000,000
SSN04: On 30/04/2027 Spot Bond					0.00000	102.07151				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond					0.00000	100.20439				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	106.79707				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	100.74759				0.00	0	0
Total SSN049 SPOT										0.00	0	0
Total For SSN049										0.00	0	0
SSN05: On 08/12/2023 Spot Bond			3.00000	3.00000	3.00000	292.63124				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05: On 26/09/2018 Spot Bond					0.00000	104.43530				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	99.85462				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			7.20200	102.53662	7.20200	102.51669				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	99.84330				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	101.79654				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	99.99984				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	100.22661	8.40000	100.31524				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN059 SPOT										0.00	0	0
Total For SSN059										0.00	0	0
SSN06(On 05/10/2022 Spot Bond					0.00000	100.30689				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	99.97626	9.09500	99.95197				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/08/2019 Spot Bond					0.00000	101.36406				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	101.79517				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/08/2019 Spot Bond			8.57500	101.99075	8.57500	101.96710				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A10 On 21/08/2018 Spot Bond					0.00000	101.59465				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	101.42893				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			8.47500	105.71942	8.47500	105.69518				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	101.31819				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	101.39850				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	101.42585				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			8.57500	105.23719	8.57500	105.21278				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 21/08/2018 Spot Bond					0.00000	101.39506				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	101.19258				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			8.52500	104.06737	8.52500	104.04337				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T14A10 On 21/11/2019 Spot Bond					0.00000	101.38725				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	101.41806				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	105.59764	8.55000	105.57323				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	101.27102				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	101.25829				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	100.54979				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	100.41541				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	100.30419				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS136 On 27/05/2019 Spot Bond					0.00000	101.78654				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141On 28/10/2019 Spot Bond					0.00000	100.17910				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142On 28/10/2021 Spot Bond					0.00000	99.75727				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144On 20/03/2020 Spot Bond					0.00000	100.73633				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€On 20/03/2022 Spot Bond					0.00000	100.75723				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS14€On 25/04/2018 Spot Bond					0.00000	99.87483				0.00	0	0
Total TFS146 SPOT										0.00	0	0
Total For TFS146										0.00	0	0
TFS147On 12/10/2020 Spot Bond					0.00000	100.15527				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€On 12/10/2022 Spot Bond					0.00000	100.15939				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14€On 31/10/2021 Spot Bond					0.00000	101.79750				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS15COn 16/11/2018 Spot Bond					0.00000	101.38581				0.00	0	0
Total TFS150 SPOT										0.00	0	0
Total For TFS150										0.00	0	0
TFS151On 30/11/2020 Spot Bond					0.00000	101.16579				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TH10A7On 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
TH11A2On 18/07/2018 Spot Bond					0.00000	100.02149				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond			8.73000	102.18970	8.73000	102.16578				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond					0.00000	100.12289				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A5 On 18/07/2018 Spot Bond			8.30000	8.30000	8.30000	102.01224				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A6 On 18/07/2018 Spot Bond					0.00000	100.06725				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2018 Spot Bond					0.00000	100.08306				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2018 Spot Bond					0.00000	100.02241				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2018 Spot Bond					0.00000	100.02230				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2018 Spot Bond					0.00000	100.02508				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2018 Spot Bond					0.00000	100.02497				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2018 Spot Bond					0.00000	100.02403				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2018 Spot Bond					0.00000	100.03346				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2018 Spot Bond					0.00000	100.03357				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D2 On 18/07/2018 Spot Bond					0.00000	100.03304				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond					0.00000	101.34856				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	101.38730				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			8.52500	8.52500	8.52500	102.22550				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/08/2019 Spot Bond					0.00000	101.36406				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond					0.00000	101.41829				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			8.43500	101.47957	8.43500	101.45641				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	101.35631				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond					0.00000	101.41829				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond			8.54500	101.02090	8.54500	100.99756				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond					0.00000	101.48799				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond					0.00000	101.48799				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	101.48799				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	101.48799				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	102.61117				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	102.61117				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	101.61185				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	101.61030				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	102.11413				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	102.10201				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	102.18686				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/08/2019 Spot Bond					0.00000	102.10487				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	101.32841				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	101.36251				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A2 On 21/08/2020 Spot Bond					0.00000	101.73412				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A3 On 21/08/2020 Spot Bond			8.67500	102.81160	8.67500	102.78748				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A4 On 21/08/2018 Spot Bond					0.00000	101.32996				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A5 On 21/08/2018 Spot Bond					0.00000	101.49712				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A6 On 21/08/2020 Spot Bond					0.00000	100.94411				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond			8.56500	103.73651	8.56500	103.71247				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A8 On 21/08/2018 Spot Bond					0.00000	101.42397				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13A9 On 21/08/2020 Spot Bond					0.00000	101.48789				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond					0.00000	101.48943				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond					0.00000	101.51036				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond					0.00000	101.47964				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond					0.00000	101.48324				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C:On 21/08/2020 Spot Bond					0.00000	101.59622				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	101.60860				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	101.58711				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	101.61780				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C:On 21/08/2020 Spot Bond					0.00000	101.68130				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D:On 21/08/2020 Spot Bond					0.00000	102.10606				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D:On 21/08/2020 Spot Bond					0.00000	102.10606				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D:On 21/08/2020 Spot Bond					0.00000	102.12253				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D:On 21/08/2020 Spot Bond					0.00000	102.09966				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D:On 21/08/2020 Spot Bond					0.00000	102.13691				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	101.91304				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	101.43973				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A3 On 21/11/2021 Spot Bond			8.69000	108.42835	8.69000	108.40288				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A4 On 21/11/2019 Spot Bond					0.00000	101.83129				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A6 On 21/11/2021 Spot Bond					0.00000	102.38148				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond			8.64000	103.16282	8.64000	105.98532				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A8 On 21/11/2021 Spot Bond					0.00000	101.53411				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.48770				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.46913				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond					0.00000	101.61144				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond					0.00000	101.58051				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond					0.00000	101.56195				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14C3 On 21/11/2021 Spot Bond					0.00000	102.07464				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D1 On 21/11/2021 Spot Bond					0.00000	102.04225				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	101.99752				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	101.37156				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	101.40265				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	101.84345				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	101.43671				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	101.50946				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	101.95917				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH9A1: On 18/07/2019 Spot Bond					0.00000	100.60937				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE9B: On 18/07/2019 Spot Bond					0.00000	100.02337				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C: On 18/07/2019 Spot Bond					0.00000	101.77878				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D: On 18/07/2019 Spot Bond					0.00000	100.03435				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			8.27500	8.27500	8.27500	97.09837				0.00	0	700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TL20 SPOT									0.00	0	700,000,000
Total For TL20									0.00	0	700,000,000
TL20/R On 22/02/2020 Spot Bond			100.00000	32.87246	100.00000	32.81009			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	106.47000	10.00000	106.44200			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TL21U SPOT									0.00	0	0
Total For TL21U									0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	101.09649			0.00	0	0
Total TL22 SPOT									0.00	0	0
Total For TL22									0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	101.12834			0.00	0	0
Total TL23 SPOT									0.00	0	0
Total For TL23									0.00	0	0
TL24 On 05/09/2022 Spot Bond			8.69500	102.34562	8.69500	102.32195			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			9.22500	102.83657	9.22500	102.81137			0.00	0	0
Total TL25 SPOT									0.00	0	0
Total For TL25									0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	101.33492			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	100.60158			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	100.66924			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			8.50000	105.22692	8.50000	105.20313		040,972,900,000,000.00	122,467,400,000	60,367,500,000	
Total TN20 SPOT								10,972,900,000,000.00	122,467,400,000	60,367,500,000	
Total For TN20								10,972,900,000,000.00	122,467,400,000	60,367,500,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	24.01988	100.00000	23.96702		0.00	0	0	
Total TN20/R208 SPOT								0.00	0	0	
Total For TN20/R208								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	21.08053	100.00000	21.03336			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			9.13500	112.03170	9.13500	112.00406		270,125,604,000,000.00	29,570,400,000	16,143,400,000	
Total TN23 SPOT								0,125,604,000,000.00	29,570,400,000	16,143,400,000	
Total For TN23								0,125,604,000,000.00	29,570,400,000	16,143,400,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	16.62457	100.00000	16.58737			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	99.47255	9.90500	99.44600		761,892,600,000,000.00	76,920,000,000	25,480,000,000	
Total TN25 SPOT								1,892,600,000,000.00	76,920,000,000	25,480,000,000	
Total For TN25								1,892,600,000,000.00	76,920,000,000	25,480,000,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	11.10307	100.00000	11.07823			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	97.43369	9.95500	97.40755		39,820,000,000,000.00	4,000,000,000	1,000,000,000	
Total TN27 SPOT								19,820,000,000,000.00	4,000,000,000	1,000,000,000	
Total For TN27								19,820,000,000,000.00	4,000,000,000	1,000,000,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	12.69016	100.00000	12.66176			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			10.51000	100.23942	10.51000	100.21136		287,974,000,000,000.00	27,400,000,000	13,700,000,000	
Total TN30 SPOT								17,974,000,000,000.00	27,400,000,000	13,700,000,000	
Total For TN30								17,974,000,000,000.00	27,400,000,000	13,700,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	119.80972	8.00000	119.78405			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			11.00000	98.24721	11.00000	98.21847		193,600,000,000,000.00	17,600,000,000	8,800,000,000	
Total TN40 SPOT								13,600,000,000,000.00	17,600,000,000	8,800,000,000	
Total For TN40								13,600,000,000,000.00	17,600,000,000	8,800,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	100.31520	10.75000	100.28650			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TNF18 On 22/08/2018 Spot Bond					0.00000	101.36647			0.00	0	0
Total TNF18 SPOT									0.00	0	0
Total For TNF18									0.00	0	0
TORQ1 On 15/08/2018 Spot Bond					0.00000	101.77600			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	102.88095			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	102.03222			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	101.53599			0.00	0	0
Total TORQ7 SPOT									0.00	0	0
Total For TORQ7									0.00	0	0
TORQ8 On 15/08/2018 Spot Bond					0.00000	101.57030			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	101.62174			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	106.47000	10.00000	106.44200			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	100.43659			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	101.51236			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			8.65000	105.64523	8.65000	105.62052			0.00	0	0
Total TPDA08 SPOT									0.00	0	0
Total For TPDA08									0.00	0	0
TRA2A On 14/12/2018 Spot Bond					0.00000	100.89110			0.00	0	0
Total TRA2A1 SPOT									0.00	0	0
Total For TRA2A1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2A: On 14/12/2020 Spot Bond					0.00000	100.93085				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			8.82500	105.31112	8.82500	105.28614				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	100.89207				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	100.93085				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			8.62500	8.62500	8.62500	105.81135				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond					0.00000	100.97063				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond					0.00000	101.01818				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	101.11990				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	101.15860				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	101.40959				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	101.40959				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	101.41829				0.00	0	0
Total TRA3A1 SPOT										0.00	0	0
Total For TRA3A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA3A: On 14/11/2020 Spot Bond					0.00000	101.54879				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	101.58723				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	101.83788				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	100.92729				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4: On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond					0.00000	101.32179				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	100.94557				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	102.60181				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	102.97805				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAE21 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRAE2U SPOT									0.00	0	0
Total For TRAE2U									0.00	0	0
TSE011 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	99.84928			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	99.54722			0.00	0	0
Total TSP222 SPOT									0.00	0	0
Total For TSP222									0.00	0	0
TSP224 On 24/05/2018 Spot Bond					0.00000	99.24740			0.00	0	0
Total TSP224 SPOT									0.00	0	0
Total For TSP224									0.00	0	0
TSP226 On 07/06/2018 Spot Bond					0.00000	98.95535			0.00	0	0
Total TSP226 SPOT									0.00	0	0
Total For TSP226									0.00	0	0
TSP227 On 21/06/2018 Spot Bond					0.00000	98.64358			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	102.37137			0.00	0	0
Total TUHF01 SPOT									0.00	0	0
Total For TUHF01									0.00	0	0
TWC25 On 18/04/2018 Spot Bond					0.00000	0.00000			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	101.89978			0.00	0	0
Total TWC260 SPOT									0.00	0	0
Total For TWC260									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC26 On 25/04/2018 Spot Bond					0.00000	101.81389				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	101.66422				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	101.37479				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	101.29147				0.00	0	0
Total TWC264 SPOT										0.00	0	0
Total For TWC264										0.00	0	0
TWC26 On 31/05/2018 Spot Bond					0.00000	101.03904				0.00	0	0
Total TWC265 SPOT										0.00	0	0
Total For TWC265										0.00	0	0
TWC26 On 10/07/2018 Spot Bond					0.00000	100.12099				0.00	0	0
Total TWC266 SPOT										0.00	0	0
Total For TWC266										0.00	0	0
TWC26 On 13/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	5,000,000,000	
Total TWC267 SPOT									10,000,000,000,000.00	10,000,000,000	5,000,000,000	
Total For TWC267									10,000,000,000,000.00	10,000,000,000	5,000,000,000	
UG21 On 02/03/2021 Spot Bond			9.00000	105.61497	9.00000	105.58971			0.00	0	0	
Total UG21 SPOT									0.00	0	0	
Total For UG21									0.00	0	0	
UG26 On 09/03/2026 Spot Bond			10.06500	107.93385	10.06500	107.90505			0.00	0	0	
Total UG26 SPOT									0.00	0	0	
Total For UG26									0.00	0	0	
VCJA1U On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total VCJA1U SPOT									0.00	0	0	
Total For VCJA1U									0.00	0	0	
VCJA2U On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total VCJA2U SPOT									0.00	0	0	
Total For VCJA2U									0.00	0	0	
VCJA3U 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VCJA4I 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
VCJA5I 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
VCJB1I 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
VCJB2I 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
VCJB3I 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
VCJB4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB4U SPOT									0.00	0	0
Total For VCJB4U									0.00	0	0
VCJB5I 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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB03U SPOT									0.00	0	0
Total For VJB03U									0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB04U SPOT									0.00	0	0
Total For VJB04U									0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB05U SPOT									0.00	0	0
Total For VJB05U									0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB06U SPOT									0.00	0	0
Total For VJB06U									0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB07U SPOT									0.00	0	0
Total For VJB07U									0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB08U SPOT									0.00	0	0
Total For VJB08U									0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB09U SPOT									0.00	0	0
Total For VJB09U									0.00	0	0
VKC23 On 20/08/2018 Spot Bond					0.00000	101.25479			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	101.34188			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	100.92521			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	101.69993			0.00	0	0
Total VKE06 SPOT									0.00	0	0
Total For VKE06									0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	101.05296			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE08 On 29/03/2019 Spot Bond					0.00000	100.72442			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	100.31771			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	100.24171			0.00	0	0
Total VKE10 SPOT									0.00	0	0
Total For VKE10									0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA04U SPOT									0.00	0	0
Total For VPA04U									0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA05U SPOT									0.00	0	0
Total For VPA05U									0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
VR829L On 18/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR829U SPOT									0.00	0	0
Total For VR829U									0.00	0	0
VRI712 On 11/12/2018 Spot Bond					0.00000	100.86608			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	100.39712			0.00	0	0
Total WHL01 SPOT									0.00	0	0
Total For WHL01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1.93500	1.93500	1.93500	255.03226			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			7.36000	105.25211	7.36000	105.23110			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			7.56500	106.28616	7.56500	106.26435			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			7.92500	106.44908	7.92500	106.42623			0.00	0	0
Total WSP5 SPOT									0.00	0	0
Total For WSP5									0.00	0	0
WSP5/R On 28/05/2021 Spot Bond			100.00000	19.73546	100.00000	19.69130			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			6.74500	90.87177	6.74500	90.85539			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									1.47e+017	425,530,978,800	393,159,162,354
Total for SPOT :									1.47e+017	425,530,978,800	393,159,162,354
Total Futures									1.47e+017	425,531,050,719	393,160,280,757
Total Options									0.00	0	114,945
Grand Total:									1.47e+017	425,531,050,719	393,160,395,702