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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 08/05/2018

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 03/05/2018 Bond Future			10.34000	79.45704	10.34000	79.45704			0.00	0	0
ES33 On 02/08/2018 Bond Future			10.52370	80.30940	10.46795	80.65680			0.00	0	9,466
ES33 On 01/11/2018 Bond Future			10.62525	77.96229	10.56735	78.31721			0.00	0	0
ES33 On 07/02/2019 Bond Future			10.74166	79.47548	10.68157	79.83705			0.00	0	0
Total ES33 Future									0.00	0	9,466
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			4,098.03000	4.09803	3,750,630		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.15	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Call			4,155.72000	4.15572	3,808,320		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Call			4,040.28000	4.04028	3,692,880		0.00	0	0
Total ES33 Option									0.00	0	0
Total For ES33									0.00	0	9,466
ES42 On 03/05/2018 Bond Future			10.50500	82.84976	10.50500	82.84976			0.00	0	0
ES42 On 02/08/2018 Bond Future			10.70043	83.55984	10.62404	84.11226			0.00	0	7,957
ES42 On 01/11/2018 Bond Future			10.79743	80.79954	10.71822	81.36327			0.00	0	0
ES42 On 07/02/2019 Bond Future			10.90474	82.36760	10.82266	82.94192			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES42 Future									0.00	0	7,957
Total For ES42									0.00	0	7,957
I2025 On 03/05/2018 Bond Future			133.86202	133.86202	133.86202	133.86202			0.00	0	0
I2025 On 02/08/2018 Bond Future			134.94310	134.94310	134.71597	134.71597			269,886.20	2	864
I2025 On 01/11/2018 Bond Future			137.38685	137.38685	137.15743	137.15743			0.00	0	0
I2025 On 07/02/2019 Bond Future			138.66957	138.66957	138.43493	138.43493			0.00	0	0
Total I2025 Future									269,886.20	2	864
I2025 On 02/08/2018 Bond Future	136.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.66	Put			1,944.03000	1.94403	1,716,900		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.67	Put			1,954.03000	1.95403	1,726,900		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.65	Put			1,934.03000	1.93403	1,706,900		0.00	0	0
Total I2025 Option									0.00	0	0
Total For I2025									269,886.20	2	864
I2029 On 03/05/2018 Bond Future			100.86480	100.86480	100.86480	100.86480			0.00	0	0
I2029 On 02/08/2018 Bond Future			103.52220	103.52220	103.30888	103.30888			0.00	0	1,370
I2029 On 01/11/2018 Bond Future			104.34741	104.34741	104.13160	104.13160			0.00	0	0
I2029 On 07/02/2019 Bond Future			106.39522	106.39522	106.17466	106.17466			0.00	0	0
Total I2029 Future									0.00	0	1,370
Total For I2029									0.00	0	1,370
I2033 On 03/05/2018 Bond Future			104.73782	104.73782	104.73782	104.73782			0.00	0	0
I2033 On 02/08/2018 Bond Future			107.07177	107.07177	107.05874	107.05874			12,848,612.40	120	6,271
I2033 On 01/11/2018 Bond Future			107.88979	107.88979	107.87798	107.87798			0.00	0	0
I2033 On 07/02/2019 Bond Future			110.00719	110.00719	109.99448	109.99448			0.00	0	0
Total I2033 Future									12,848,612.40	120	6,271
I2033 On 02/08/2018 Bond Future	109.94	Put			2,881.26000	2.88126	2,868,230		0.00	0	0
I2033 On 02/08/2018 Bond Future	109.92	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 02/08/2018 Bond Future	109.92	Put			2,861.26000	2.86126	2,848,230		0.00	0	0
I2033 On 02/08/2018 Bond Future	109.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 02/08/2018 Bond Future	109.93	Put			2,871.26000	2.87126	2,858,230		0.00	0	0
I2033 On 02/08/2018 Bond Future	109.94	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option									0.00	0	0
Total For I2033									12,848,612.40	120	6,271
I2038 On 03/05/2018 Bond Future			128.02119	128.02119	128.02119	128.02119			0.00	0	0
I2038 On 02/08/2018 Bond Future			129.84683	129.84683	129.01366	129.01366			7,660,962.97	59	9,239
I2038 On 01/11/2018 Bond Future			132.19832	132.19832	131.35184	131.35184			0.00	0	0
I2038 On 07/02/2019 Bond Future			133.20262	133.20262	132.33875	132.33875			0.00	0	0
Total I2038 Future									7,660,962.97	59	9,239

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	02/08/2018	Bond Future	134.53	Put			5,516.34000	5.51634	4,683,170		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Put			5,526.34000	5.52634	4,693,170		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Put			5,536.34000	5.53634	4,703,170		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												7,660,962.97	59	9,239
I2046	On	03/05/2018	Bond Future			120.88782	120.88782	120.88782	120.88782			0.00	0	0
I2046	On	02/08/2018	Bond Future			125.81249	125.81249	123.82755	123.82755			0.00	0	10,917
I2046	On	01/11/2018	Bond Future			126.44165	126.44165	124.42256	124.42256			0.00	0	0
I2046	On	07/02/2019	Bond Future			128.92293	128.92293	126.86351	126.86351			0.00	0	0
Total I2046 Future												0.00	0	10,917
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			4,952.45000	4.95245	2,967,510		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			4,962.45000	4.96245	2,977,510		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			4,942.45000	4.94245	2,957,510		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	10,917
I2050	On	03/05/2018	Bond Future			128.74269	128.74269	128.74269	128.74269			0.00	0	0
I2050	On	02/08/2018	Bond Future			131.97960	131.97960	129.94568	129.94568			0.00	0	9,775
I2050	On	01/11/2018	Bond Future			134.36968	134.36968	132.30072	132.30072			0.00	0	0
I2050	On	07/02/2019	Bond Future			135.23489	135.23489	133.12485	133.12485			0.00	0	0
Total I2050 Future												0.00	0	9,775
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			7,584.32000	7.58432	5,550,400		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			7,594.32000	7.59432	5,560,400		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			7,574.32000	7.57432	5,540,400		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	9,775
R186	On	03/05/2018	Bond Future			8.27000	117.51699	8.27000	117.51699		6.28	0.00	0	0
R186	On	02/08/2018	Bond Future			8.40888	113.71711	8.35732	114.04762		7.00	3,884,462,760.49	34,159	100,978
R186	On	01/11/2018	Bond Future			8.45885	115.75810	8.40466	116.09641		7.05	0.00	0	0
R186	On	07/02/2019	Bond Future			8.51644	112.69976	8.45961	113.04419		7.45	0.00	0	0
Total R186 Future												3,884,462,760.49	34,159	100,978

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2018	Bond Future	8.46	Call			1,959.91000	1.95991	1,767,080	7.27	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Put			1,302.95000	1.30295	1,440,630	7.27	0.00	0	0
R186	On	02/08/2018	Bond Future	7.50	Put			5,778.09000	5.77809	6,088,250	6.37	0.00	0	0
R186	On	02/08/2018	Bond Future	7.50	Call			91.50000	0.09150	71,150	6.37	0.00	0	3,020
R186	On	02/08/2018	Bond Future	8.47	Call			1,998.04000	1.99804	1,803,160	7.28	0.00	0	0
R186	On	02/08/2018	Bond Future	8.47	Put			1,277.37000	1.27737	1,413,000	7.28	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Call			2,036.30000	2.03630	1,839,390	7.29	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Put			1,251.97000	1.25197	1,385,570	7.29	0.00	0	0
R186	On	02/08/2018	Bond Future	8.50	Call			2,114.10000	2.11410	1,913,180	7.31	0.00	0	0
R186	On	02/08/2018	Bond Future	8.50	Put			1,202.58000	1.20258	1,332,170	7.31	0.00	0	2,500
R186	On	02/08/2018	Bond Future	8.25	Put			1,941.35000	1.94135	2,124,140	7.05	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Call			1,249.31000	1.24931	1,101,590	7.05	0.00	0	3,020
R186	On	01/11/2018	Bond Future	9.14	Call			5,331.64000	5.33164	5,067,260	7.80	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Put			852.49000	0.85249	926,420	7.80	0.00	0	5,000
R186	On	01/11/2018	Bond Future	7.96	Put			3,923.46000	3.92346	4,153,520	6.82	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Call			2,788.21000	2.78821	2,593,660	7.27	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Put			1,945.77000	1.94577	2,089,530	7.27	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Call			2,715.16000	2.71516	2,523,430	7.25	0.00	0	0
R186	On	01/11/2018	Bond Future	7.96	Call			1,096.42000	1.09642	988,170	6.82	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.46	Put			2,155.43000	2.15543	2,310,600	7.20	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Put			1,996.69000	1.99669	2,143,270	7.25	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Call			2,500.90000	2.50090	2,317,760	7.20	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.53	Call			2,751.57000	2.75157	2,558,430	7.26	0.00	0	0
R186	On	01/11/2018	Bond Future	8.53	Put			1,971.09000	1.97109	2,116,260	7.26	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Call			2,244.61000	2.24461	2,093,490	7.40	0.00	0	0
R186	On	07/02/2019	Bond Future	8.22	Put			3,712.19000	3.71219	3,905,500	7.40	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Call			2,189.56000	2.18956	2,040,800	7.39	0.00	0	0
R186	On	07/02/2019	Bond Future	8.20	Put			3,780.76000	3.78076	3,976,430	7.39	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Call			2,216.80000	2.21680	2,066,860	7.39	0.00	0	0
R186	On	07/02/2019	Bond Future	8.21	Put			3,746.17000	3.74617	3,940,660	7.39	0.00	0	0
Total R186 Option												0.00	0	23,540
Total For R186												3,884,462,760.49	34,159	124,518
R197	On	03/05/2018	Bond Future			305.67769	305.67769	305.67769	305.67769			0.00	0	0
R197	On	02/08/2018	Bond Future			304.43424	304.43424	304.10145	304.10145			0.00	0	2,350
R197	On	01/11/2018	Bond Future			309.94747	309.94747	309.61270	309.61270			0.00	0	0
R197	On	07/02/2019	Bond Future			308.67303	308.67303	308.33020	308.33020			0.00	0	0
Total R197 Future												0.00	0	2,350
Total For R197												0.00	0	2,350
R202	On	03/05/2018	Bond Future			242.27886	242.27886	242.27886	242.27886		3.97	0.00	0	0
R202	On	02/08/2018	Bond Future			244.13010	244.13010	242.16427	242.16427			14,647,806.00	60	22,259

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	01/11/2018	Bond Future			248.55142	248.55142	246.55317	246.55317			0.00	0	0
R202	On	07/02/2019	Bond Future			249.52155	249.52155	247.48307	247.48307			0.00	0	0
Total R202 Future												14,647,806.00	60	22,259
Total For R202												14,647,806.00	60	22,259
R2023	On	03/05/2018	Bond Future			7.70000	101.63394	7.70000	101.63394		4.03	0.00	0	0
R2023	On	02/08/2018	Bond Future			7.77555	103.26451	7.72807	103.44423		4.01	0.00	0	35,060
R2023	On	01/11/2018	Bond Future			7.81256	101.19164	7.76137	101.37620		4.02	0.00	0	0
R2023	On	07/02/2019	Bond Future			7.85869	103.15599	7.80355	103.34374		3.94	0.00	0	0
Total R2023 Future												0.00	0	35,060
R2023	On	02/08/2018	Bond Future	10.41	Put			0.00000	0.00000	0,000	4.53	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.39	Call			9,493.30000	9.49330	9,313,580	4.53	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.39	Put			0.00000	0.00000	0,000	4.53	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.40	Call			9,526.83000	9.52683	9,347,110	4.53	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.40	Put			0.00000	0.00000	0,000	4.53	0.00	0	0
R2023	On	02/08/2018	Bond Future	10.41	Call			9,560.34000	9.56034	9,380,620	4.53	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Call			9,570.72000	9.57072	9,386,300	4.55	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.58	Put			0.76000	0.00076	0,900	4.55	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Call			9,602.59000	9.60259	9,418,170	4.55	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.59	Put			0.73000	0.00073	0,870	4.55	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Call			9,538.84000	9.53884	9,354,430	4.55	0.00	0	0
R2023	On	01/11/2018	Bond Future	10.57	Put			0.79000	0.00079	0,940	4.55	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Put			14.88000	0.01488	16,760	4.55	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Call			8,984.00000	8.98400	8,798,080	4.55	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.59	Put			14.53000	0.01453	16,360	4.55	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Call			8,923.94000	8.92394	8,738,110	4.55	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.57	Put			15.24000	0.01524	17,160	4.55	0.00	0	0
R2023	On	07/02/2019	Bond Future	10.58	Call			8,953.97000	8.95397	8,768,100	4.55	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	35,060
R2030	On	03/05/2018	Bond Future			8.67000	97.24977	8.67000	97.24977		8.44	0.00	0	0
R2030	On	02/08/2018	Bond Future			8.82935	94.23936	8.77824	94.58981		9.42	0.00	0	41,204
R2030	On	01/11/2018	Bond Future			8.88034	95.93066	8.82721	96.28894		9.59	0.00	0	0
R2030	On	07/02/2019	Bond Future			8.93868	93.78332	8.88352	94.14822		10.19	0.00	0	0
Total R2030 Future												0.00	0	41,204
R2030	On	02/08/2018	Bond Future	8.51	Put			2,824.42000	2.82442	3,051,530	9.31	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Call			956.07000	0.95607	832,730	9.31	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.46	Put			442.98000	0.44298	496,750	10.64	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Call			5,031.27000	5.03127	4,733,530	10.66	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Put			433.18000	0.43318	485,890	10.66	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Call			4,922.44000	4.92244	4,626,830	10.63	0.00	0	0

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	8.91	Put			1,394.01000	1.39401	1,533,320	9.86	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.91	Call			2,293.91000	2.29391	2,082,770	9.86	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.50	Call			5,195.52000	5.19552	4,894,730	10.70	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Put			452.98000	0.45298	507,820	10.63	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.50	Put			404.94000	0.40494	454,600	10.70	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.46	Call			4,976.78000	4.97678	4,680,100	10.64	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Put			3,418.83000	3.41883	3,624,510	9.50	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Call			1,807.16000	1.80716	1,657,670	9.48	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.58	Put			3,498.56000	3.49856	3,707,350	9.48	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Call			1,836.47000	1.83647	1,685,420	9.49	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.59	Put			3,458.66000	3.45866	3,665,890	9.49	0.00	0	0
R2030	On	01/11/2018	Bond Future	8.60	Call			1,865.78000	1.86578	1,713,180	9.50	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Call			2,524.76000	2.52476	2,363,920	10.12	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.62	Put			4,294.51000	4.29451	4,498,570	10.12	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Call			2,554.57000	2.55457	2,392,530	10.13	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.63	Put			4,256.36000	4.25636	4,459,220	10.13	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Call			2,584.90000	2.58490	2,421,660	10.14	0.00	0	0
R2030	On	07/02/2019	Bond Future	8.64	Put			4,218.78000	4.21878	4,420,440	10.14	0.00	0	0
Total R2030 Option												0.00	0	23,550
Total For R2030												0.00	0	64,754
R2032	On	03/05/2018	Bond Future			8.84500	96.13560	8.84500	96.13560		9.53	0.00	0	0
R2032	On	02/08/2018	Bond Future			8.99689	97.08502	8.95106	97.42750		10.21	0.00	0	30,350
R2032	On	01/11/2018	Bond Future			9.05163	94.67238	9.00406	95.02257		10.80	0.00	0	0
R2032	On	07/02/2019	Bond Future			9.11318	96.50997	9.06393	96.86659		11.00	0.00	0	0
Total R2032 Future												0.00	0	30,350
R2032	On	02/08/2018	Bond Future	9.67	Call			5,648.91000	5.64891	5,355,510	11.54	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Put			471.35000	0.47135	520,430	11.54	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Call			5,707.91000	5.70791	5,413,560	11.55	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Put			461.19000	0.46119	509,320	11.55	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Call			5,589.92000	5.58992	5,297,480	11.52	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Put			481.60000	0.48160	531,640	11.52	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Call			2,054.53000	2.05453	1,904,960	10.76	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.76	Put			3,880.18000	3.88018	4,080,800	10.76	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Call			2,086.23000	2.08623	1,935,180	10.77	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.77	Put			3,836.11000	3.83611	4,035,250	10.77	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Call			2,022.85000	2.02285	1,874,770	10.75	0.00	0	0
R2032	On	01/11/2018	Bond Future	8.75	Put			3,924.35000	3.92435	4,126,460	10.75	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Call			2,841.75000	2.84175	2,681,480	10.91	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.81	Put			4,710.80000	4.71080	4,907,150	10.91	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.82	Call			2,874.82000	2.87482	2,713,380	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
R2032	On	07/02/2019	Bond Future	8.82	Put			4,669.29000	4.66929	4,864,470	10.92	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Call			2,808.56000	2.80856	2,649,450	10.90	0.00	0	0
R2032	On	07/02/2019	Bond Future	8.80	Put			4,752.27000	4.75227	4,949,780	10.90	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	30,350
R2035	On	03/05/2018	Bond Future			8.97500	100.78171	8.97500	100.78171		10.39	0.00	0	0
R2035	On	02/08/2018	Bond Future			9.12074	101.76801	9.06467	102.23687		11.14	0.00	0	65,685
R2035	On	01/11/2018	Bond Future			9.17598	99.09829	9.11795	99.57717		11.83	0.00	0	0
R2035	On	07/02/2019	Bond Future			9.23905	101.02188	9.17903	101.50977		12.06	0.00	0	0
Total R2035 Future												0.00	0	65,685
R2035	On	02/08/2018	Bond Future	9.43	Put			1,156.45000	1.15645	1,289,250	12.02	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Call			4,210.59000	4.21059	3,872,430	12.04	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Put			1,134.20000	1.13420	1,264,900	12.04	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Call			4,095.16000	4.09516	3,761,230	12.00	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Put			1,179.07000	1.17907	1,314,000	12.00	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Call			4,152.74000	4.15274	3,816,680	12.02	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Call			2,558.75000	2.55875	2,344,470	11.76	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.93	Put			4,133.82000	4.13382	4,398,420	11.76	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Call			2,596.53000	2.59653	2,380,260	11.77	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.94	Put			4,086.86000	4.08686	4,349,470	11.77	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Call			2,521.55000	2.52155	2,309,260	11.75	0.00	0	0
R2035	On	01/11/2018	Bond Future	8.92	Put			4,181.46000	4.18146	4,448,050	11.75	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Call			3,461.68000	3.46168	3,235,810	12.03	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.97	Put			5,189.30000	5.18930	5,451,320	12.03	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Call			3,500.07000	3.50007	3,272,650	12.04	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.98	Put			5,144.02000	5.14402	5,404,490	12.04	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Call			3,423.16000	3.42316	3,198,840	12.02	0.00	0	0
R2035	On	07/02/2019	Bond Future	8.96	Put			5,234.56000	5.23456	5,498,130	12.02	0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	65,685
R2037	On	03/05/2018	Bond Future			9.06000	97.24866	9.06000	97.24866		10.96	0.00	0	0
R2037	On	02/08/2018	Bond Future			9.21472	93.86947	9.15871	94.34041		12.28	0.00	0	51,971
R2037	On	01/11/2018	Bond Future			9.26647	95.55410	9.20861	96.03504		12.50	0.00	0	0
R2037	On	07/02/2019	Bond Future			9.32503	93.14881	9.26530	93.63876		13.33	0.00	0	0
Total R2037 Future												0.00	0	51,971
R2037	On	02/08/2018	Bond Future	9.96	Call			6,902.26000	6.90226	6,494,200	14.03	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Put			493.09000	0.49309	555,970	14.03	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Call			6,967.79000	6.96779	6,558,580	14.05	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Put			482.92000	0.48292	544,650	14.05	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Call			6,836.82000	6.83682	6,429,940	14.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	02/08/2018	Bond Future	9.95	Put			503.45000	0.50345	567,510	14.01	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Call			2,648.13000	2.64813	2,430,080	12.42	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.03	Put			4,156.70000	4.15670	4,419,590	12.42	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Call			2,572.23000	2.57223	2,358,160	12.40	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.01	Put			4,252.00000	4.25200	4,518,870	12.40	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Call			2,609.90000	2.60990	2,393,840	12.41	0.00	0	0
R2037	On	01/11/2018	Bond Future	9.02	Put			4,204.01000	4.20401	4,468,890	12.41	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Put			5,263.17000	5.26317	5,524,220	13.29	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Call			3,587.82000	3.58782	3,357,380	13.30	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.07	Put			5,217.37000	5.21737	5,476,880	13.30	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Call			3,510.46000	3.51046	3,283,100	13.27	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.05	Put			5,309.31000	5.30931	5,571,900	13.27	0.00	0	0
R2037	On	07/02/2019	Bond Future	9.06	Call			3,549.03000	3.54903	3,320,130	13.29	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	51,971
R204	On	03/05/2018	Bond Future			6.75500	103.76552	6.75500	103.76552		0.33	0.00	0	0
R204	On	02/08/2018	Bond Future			6.39304	101.58030	6.35723	101.59354		0.24	0.00	0	10,121
Total R204 Future												0.00	0	10,121
R204	On	02/08/2018	Bond Future	8.98	Call			960.68000	0.96068	947,440	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			964.31000	0.96431	951,070	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			957.06000	0.95706	943,820	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	10,121
R2040	On	03/05/2018	Bond Future			9.12500	101.21378	9.12500	101.21378		11.57	0.00	0	0
R2040	On	02/08/2018	Bond Future			9.28451	97.53933	9.20794	98.23579		12.97	0.00	0	22,620
R2040	On	01/11/2018	Bond Future			9.33610	99.28979	9.25713	100.00036		13.20	0.00	0	0
R2040	On	07/02/2019	Bond Future			9.39438	96.70644	9.31290	97.43045		14.09	0.00	0	0
Total R2040 Future												0.00	0	22,620
R2040	On	02/08/2018	Bond Future	10.04	Call			7,679.45000	7.67945	7,077,500	14.77	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Put			515.31000	0.51531	609,820	14.77	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Call			7,749.93000	7.74993	7,146,290	14.78	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Put			504.86000	0.50486	597,680	14.78	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Call			7,609.06000	7.60906	7,008,830	14.75	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Put			525.96000	0.52596	622,190	14.75	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.08	Put			4,568.15000	4.56815	4,960,730	13.18	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Call			2,985.52000	2.98552	2,664,660	13.19	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.09	Put			4,516.84000	4.51684	4,906,550	13.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	01/11/2018	Bond Future	9.07	Call			2,902.53000	2.90253	2,587,410	13.17	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.07	Put			4,619.64000	4.61964	5,015,090	13.17	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.10	Put			4,466.25000	4.46625	4,853,090	13.20	0.00	0	0
R2040	On	01/11/2018	Bond Future	9.10	Call			3,027.62000	3.02762	2,703,890	13.20	0.00	0	5,900
R2040	On	01/11/2018	Bond Future	8.50	Put			8,334.24000	8.33424	8,887,150	12.50	0.00	0	0
R2040	On	01/11/2018	Bond Future	8.50	Call			1,083.23000	1.08323	925,570	12.50	0.00	0	5,900
R2040	On	01/11/2018	Bond Future	9.08	Call			2,944.01000	2.94401	2,626,020	13.18	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Call			3,989.45000	3.98945	3,650,160	14.01	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.13	Put			5,646.33000	5.64633	6,031,050	14.01	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Call			3,904.85000	3.90485	3,570,070	13.99	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.11	Put			5,745.61000	5.74561	6,134,840	13.99	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Call			3,946.87000	3.94687	3,609,840	14.00	0.00	0	0
R2040	On	07/02/2019	Bond Future	9.12	Put			5,695.62000	5.69562	6,082,600	14.00	0.00	0	0
Total R2040 Option												0.00	0	11,800
Total For R2040												0.00	0	34,420
R2044	On	03/05/2018	Bond Future			9.16000	98.29092	9.16000	98.29092		12.27	0.00	0	0
R2044	On	02/08/2018	Bond Future			9.33310	94.52648	9.24115	95.37985		13.76	222,420,807.44	2,353	30,512
R2044	On	01/11/2018	Bond Future			9.38335	96.22285	9.28864	97.09313		14.02	0.00	0	0
R2044	On	07/02/2019	Bond Future			9.43999	93.70529	9.34236	94.59210		14.98	0.00	0	0
Total R2044 Future												222,420,807.44	2,353	30,512
R2044	On	02/08/2018	Bond Future	10.06	Call			7,735.14000	7.73514	7,006,700	15.70	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Put			563.80000	0.56380	688,730	15.70	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Call			7,805.89000	7.80589	7,075,300	15.72	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Put			552.65000	0.55265	675,430	15.72	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Call			7,664.48000	7.66448	6,938,210	15.68	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Put			575.16000	0.57516	702,260	15.68	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Call			3,098.42000	3.09842	2,706,180	13.93	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.13	Put			4,586.49000	4.58649	5,064,530	13.93	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Call			3,141.87000	3.14187	2,746,120	13.95	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.14	Put			4,535.00000	4.53500	5,009,530	13.95	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Call			3,055.56000	3.05556	2,666,820	13.92	0.00	0	0
R2044	On	01/11/2018	Bond Future	9.12	Put			4,638.73000	4.63873	5,120,270	13.92	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Put			5,832.55000	5.83255	6,305,400	14.93	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Call			4,182.23000	4.18223	3,765,520	14.94	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.17	Put			5,782.32000	5.78232	6,252,420	14.94	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Call			4,226.09000	4.22609	3,806,660	14.95	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.18	Put			5,732.12000	5.73212	6,199,500	14.95	0.00	0	0
R2044	On	07/02/2019	Bond Future	9.16	Call			4,138.25000	4.13825	3,724,290	14.93	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												222,420,807.44	2,353	30,512

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	03/05/2018	Bond Future			9.14500	97.59881	9.14500	97.59881		12.80	0.00	0	0
R2048	On	02/08/2018	Bond Future			9.30211	98.26133	9.21534	99.09542		13.75	9,826,133.00	100	100,451
R2048	On	01/11/2018	Bond Future			9.35293	95.59193	9.26354	96.44263		14.65	0.00	0	0
R2048	On	07/02/2019	Bond Future			9.41045	97.44747	9.31830	98.31436		14.97	0.00	0	0
Total R2048 Future												9,826,133.00	100	100,451
R2048	On	02/08/2018	Bond Future	8.99	Put			3,907.97000	3.90797	4,430,470	13.57	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.97	Call			1,604.51000	1.60451	1,302,790	13.53	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.97	Put			4,033.09000	4.03309	4,565,460	13.53	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.98	Call			1,642.75000	1.64275	1,336,090	13.55	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.98	Put			3,970.27000	3.97027	4,497,700	13.55	0.00	0	0
R2048	On	02/08/2018	Bond Future	8.99	Call			1,681.34000	1.68134	1,369,750	13.57	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Put			5,203.89000	5.20389	5,693,800	14.56	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Call			2,833.20000	2.83320	2,479,290	14.53	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.01	Put			5,319.82000	5.31982	5,816,610	14.53	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Call			2,875.30000	2.87530	2,517,950	14.55	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.02	Put			5,261.73000	5.26173	5,755,080	14.55	0.00	0	0
R2048	On	01/11/2018	Bond Future	9.03	Call			2,917.48000	2.91748	2,556,690	14.56	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Call			3,950.00000	3.95000	3,564,710	14.79	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.06	Put			6,455.36000	6.45536	6,936,960	14.79	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Call			3,993.94000	3.99394	3,605,930	14.80	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.07	Put			6,400.18000	6.40018	6,879,060	14.80	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Call			3,906.29000	3.90629	3,523,720	14.78	0.00	0	0
R2048	On	07/02/2019	Bond Future	9.05	Put			6,510.94000	6.51094	6,995,260	14.78	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												9,826,133.00	100	100,451
R207	On	03/05/2018	Bond Future			7.17000	102.37321	7.17000	102.37321		1.04	0.00	0	0
R207	On	02/08/2018	Bond Future			7.23503	100.46621	7.18218	100.53725		1.01	0.00	0	20,892
R207	On	01/11/2018	Bond Future			7.21563	102.26930	7.14984	102.34326		0.92	0.00	0	0
R207	On	07/02/2019	Bond Future			7.18500	100.60948	7.09971	100.68450		0.82	0.00	0	0
Total R207 Future												0.00	0	20,892
R207	On	02/08/2018	Bond Future	6.86	Call			43.52000	0.04352	31,840	0.94	0.00	0	0
R207	On	02/08/2018	Bond Future	6.86	Put			478.08000	0.47808	537,440	0.94	0.00	0	0
R207	On	02/08/2018	Bond Future	6.87	Call			46.32000	0.04632	34,060	0.95	0.00	0	0
R207	On	02/08/2018	Bond Future	6.87	Put			467.36000	0.46736	526,140	0.95	0.00	0	0
R207	On	02/08/2018	Bond Future	6.85	Call			40.85000	0.04085	29,740	0.94	0.00	0	0
R207	On	02/08/2018	Bond Future	6.85	Put			488.94000	0.48894	548,870	0.94	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Call			88.58000	0.08858	71,550	0.87	0.00	0	0
R207	On	01/11/2018	Bond Future	6.76	Put			528.48000	0.52848	585,410	0.87	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Call			82.41000	0.08241	66,270	0.87	0.00	0	0
R207	On	01/11/2018	Bond Future	6.74	Put			544.95000	0.54495	602,770	0.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/11/2018	Bond Future	6.75	Call			85.46000	0.08546	68,870	0.87	0.00	0	0
R207	On	01/11/2018	Bond Future	6.75	Put			536.68000	0.53668	594,050	0.87	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Call			89.03000	0.08903	72,870	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.52	Put			601.28000	0.60128	660,140	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Call			91.57000	0.09157	75,080	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.53	Put			594.95000	0.59495	653,480	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Call			86.79000	0.08679	70,940	0.78	0.00	0	0
R207	On	07/02/2019	Bond Future	6.51	Put			607.91000	0.60791	667,080	0.78	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	20,892
R208	On	03/05/2018	Bond Future			7.37000	99.10002	7.37000	99.10002		2.18	0.00	0	0
R208	On	02/08/2018	Bond Future			7.45651	100.69675	7.40177	100.82494		2.04	0.00	0	30,909
R208	On	01/11/2018	Bond Future			7.47797	99.10448	7.41626	99.23658		2.04	0.00	0	0
R208	On	07/02/2019	Bond Future			7.50644	101.02822	7.43647	101.16253		1.93	0.00	0	0
Total R208 Future												0.00	0	30,909
R208	On	02/08/2018	Bond Future	7.14	Put			770.18000	0.77018	865,560	1.96	0.00	0	0
R208	On	02/08/2018	Bond Future	7.12	Call			140.73000	0.14073	110,060	1.95	0.00	0	0
R208	On	02/08/2018	Bond Future	7.12	Put			803.91000	0.80391	901,430	1.95	0.00	0	0
R208	On	02/08/2018	Bond Future	7.13	Call			147.39000	0.14739	115,650	1.96	0.00	0	0
R208	On	02/08/2018	Bond Future	7.13	Put			786.94000	0.78694	883,390	1.96	0.00	0	0
R208	On	02/08/2018	Bond Future	7.14	Call			154.25000	0.15425	121,440	1.96	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Call			279.53000	0.27953	238,470	1.97	0.00	0	0
R208	On	01/11/2018	Bond Future	7.11	Put			938.42000	0.93842	1,029,460	1.97	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Call			287.09000	0.28709	245,270	1.98	0.00	0	0
R208	On	01/11/2018	Bond Future	7.12	Put			924.38000	0.92438	1,014,660	1.98	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Call			271.84000	0.27184	231,580	1.97	0.00	0	0
R208	On	01/11/2018	Bond Future	7.10	Put			952.34000	0.95234	1,044,180	1.97	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Call			367.69000	0.36769	322,900	1.86	0.00	0	0
R208	On	07/02/2019	Bond Future	7.08	Put			1,055.57000	1.05557	1,145,090	1.86	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Call			352.65000	0.35265	309,090	1.85	0.00	0	0
R208	On	07/02/2019	Bond Future	7.06	Put			1,079.30000	1.07930	1,170,050	1.85	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Call			359.96000	0.35996	315,800	1.86	0.00	0	0
R208	On	07/02/2019	Bond Future	7.07	Put			1,067.22000	1.06722	1,157,370	1.86	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	30,909
R209	On	03/05/2018	Bond Future			9.01000	76.33237	9.01000	76.33237		11.46	0.00	0	0
R209	On	02/08/2018	Bond Future			9.14754	77.04693	9.09158	77.44200		12.33	1,189,681,646.13	15,441	76,021
R209	On	01/11/2018	Bond Future			9.19738	75.28194	9.13964	75.68534		13.11	0.00	0	0
R209	On	07/02/2019	Bond Future			9.25292	76.74321	9.19343	77.15411		13.47	0.00	0	0
Total R209 Future											1,189,681,646.13	15,441	76,021	

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	8.46	Call			341.30000	0.34130	279,070	11.49	0.00	0	5,000
R209	On	02/08/2018	Bond Future	8.96	Put			2,369.61000	2.36961	2,590,410	12.27	0.00	0	0
R209	On	02/08/2018	Bond Future	8.96	Call			1,428.59000	1.42859	1,254,320	12.27	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.38	Call			8,476.86000	8.47686	8,098,020	14.18	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Put			103.73000	0.10373	119,960	14.18	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Call			2,352.43000	2.35243	2,118,260	12.72	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Put			22.98000	0.02298	27,130	14.18	0.00	0	435
R209	On	02/08/2018	Bond Future	10.21	Call			7,521.08000	7.52108	7,151,170	14.18	0.00	0	0
R209	On	02/08/2018	Bond Future	10.21	Put			170.89000	0.17089	196,050	14.18	0.00	0	435
R209	On	02/08/2018	Bond Future	8.49	Put			4,825.64000	4.82564	5,153,090	11.54	0.00	0	0
R209	On	02/08/2018	Bond Future	8.49	Call			379.84000	0.37984	312,220	11.54	0.00	0	500
R209	On	02/08/2018	Bond Future	8.46	Put			5,018.68000	5.01868	5,351,520	11.49	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Put			625.90000	0.62590	704,090	13.55	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Call			4,501.23000	4.50123	4,184,350	13.55	0.00	0	435
R209	On	02/08/2018	Bond Future	9.43	Call			3,340.47000	3.34047	3,060,930	13.12	0.00	0	0
R209	On	02/08/2018	Bond Future	9.43	Put			996.99000	0.99699	1,112,520	13.12	0.00	0	5,000
R209	On	02/08/2018	Bond Future	10.84	Call			11,050.26000	11.05026	10,659,340	14.18	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Put			97.62000	0.09762	112,990	14.18	0.00	0	0
R209	On	02/08/2018	Bond Future	9.21	Put			1,519.99000	1.51999	1,680,890	12.72	0.00	0	500
R209	On	02/08/2018	Bond Future	8.83	Call			1,049.66000	1.04966	907,460	12.07	0.00	0	0
R209	On	02/08/2018	Bond Future	8.83	Put			2,937.34000	2.93734	3,190,210	12.07	0.00	0	500
R209	On	02/08/2018	Bond Future	10.39	Call			8,533.21000	8.53321	8,153,940	14.18	0.00	0	0
R209	On	02/08/2018	Bond Future	10.39	Put			100.63000	0.10063	116,430	14.18	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Call			8,589.57000	8.58957	8,209,870	14.18	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Call			74,797.47000	74.79747	74,394,070	14.79	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	14.79	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			74,797.47000	74.79747	74,394,070	14.79	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	14.79	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			74,797.46000	74.79746	74,394,060	14.79	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	14.79	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			2,217.32000	2.21732	2,377,020	13.68	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			3,603.66000	3.60366	3,359,960	13.68	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Call			6,518.97000	6.51897	6,199,200	14.74	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			1,010.51000	1.01051	1,094,140	14.74	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			9,499.08000	9.49908	9,132,870	14.79	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			375.39000	0.37539	412,580	14.79	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Call			6,369.86000	6.36986	6,052,900	14.69	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			1,049.87000	1.04987	1,136,310	14.69	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Call			2,833.86000	2.83386	2,647,050	13.41	0.00	0	0
R209	On	07/02/2019	Bond Future	8.95	Put			4,550.02000	4.55002	4,774,110	13.41	0.00	0	0
R209	On	07/02/2019	Bond Future	8.96	Call			2,865.98000	2.86598	2,677,850	13.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/02/2019	Bond Future	8.96	Put			4,510.52000	4.51052	4,733,290	13.42	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Call			2,898.02000	2.89802	2,708,580	13.44	0.00	0	0
R209	On	07/02/2019	Bond Future	8.97	Put			4,471.04000	4.47104	4,692,500	13.44	0.00	0	0
Total R209 Option												0.00	0	17,805
Total For R209												1,189,681,646.13	15,441	93,826
R210	On	03/05/2018	Bond Future			187.85973	187.85973	187.85973	187.85973			0.00	0	0
R210	On	02/08/2018	Bond Future			191.23315	191.23315	191.21048	191.21048			0.00	0	2,159
R210	On	01/11/2018	Bond Future			192.19629	192.19629	192.17563	192.17563			0.00	0	0
R210	On	07/02/2019	Bond Future			195.96792	195.96792	195.94596	195.94596			0.00	0	0
Total R210 Future												0.00	0	2,159
Total For R210												0.00	0	2,159
R212	On	03/05/2018	Bond Future			154.84270	154.84270	154.84270	154.84270			0.00	0	0
R212	On	02/08/2018	Bond Future			155.52921	155.52921	155.29123	155.29123			0.00	0	3,975
R212	On	01/11/2018	Bond Future			158.34574	158.34574	158.10553	158.10553			0.00	0	0
R212	On	07/02/2019	Bond Future			159.29940	159.29940	159.05369	159.05369			0.00	0	0
Total R212 Future												0.00	0	3,975
Total For R212												0.00	0	3,975
R213	On	03/05/2018	Bond Future			8.74500	88.00522	8.74500	88.00522		9.25	0.00	0	0
R213	On	02/08/2018	Bond Future			8.90847	88.77744	8.85228	89.15691		9.95	0.00	0	29,247
R213	On	01/11/2018	Bond Future			8.96169	86.82453	8.90343	87.21217		10.56	0.00	0	0
R213	On	07/02/2019	Bond Future			9.02281	88.50995	8.96245	88.90480		10.79	0.00	0	0
Total R213 Future												0.00	0	29,247
R213	On	02/08/2018	Bond Future	9.06	Call			2,588.03000	2.58803	2,344,720	10.49	0.00	0	0
R213	On	02/08/2018	Bond Future	9.06	Put			1,196.47000	1.19647	1,332,630	10.49	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Call			2,631.12000	2.63112	2,385,750	10.51	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Put			1,173.34000	1.17334	1,307,440	10.51	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Call			2,545.25000	2.54525	2,304,010	10.48	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Put			1,219.98000	1.21998	1,358,210	10.48	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Call			1,810.70000	1.81070	1,649,610	10.51	0.00	0	0
R213	On	01/11/2018	Bond Future	8.65	Put			3,524.75000	3.52475	3,751,300	10.51	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Call			1,839.33000	1.83933	1,676,590	10.52	0.00	0	0
R213	On	01/11/2018	Bond Future	8.66	Put			3,484.88000	3.48488	3,709,780	10.52	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Call			1,782.32000	1.78232	1,622,880	10.50	0.00	0	0
R213	On	01/11/2018	Bond Future	8.64	Put			3,564.94000	3.56494	3,793,140	10.50	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Call			2,500.74000	2.50074	2,327,970	10.69	0.00	0	0
R213	On	07/02/2019	Bond Future	8.69	Put			4,313.82000	4.31382	4,535,900	10.69	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Call			2,530.29000	2.53029	2,356,240	10.70	0.00	0	0
R213	On	07/02/2019	Bond Future	8.70	Put			4,275.92000	4.27592	4,496,720	10.70	0.00	0	0
R213	On	07/02/2019	Bond Future	8.68	Call			2,471.37000	2.47137	2,299,900	10.68	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
R213	On	07/02/2019	Bond Future	8.68	Put			4,351.97000	4.35197	4,575,350	10.68	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	29,247
R214	On	03/05/2018	Bond Future			9.11500	76.26805	9.11500	76.26805		12.36	0.00	0	0
R214	On	02/08/2018	Bond Future			9.26653	76.82907	9.19006	77.40027		13.31	0.00	0	29,851
R214	On	01/11/2018	Bond Future			9.31678	74.91496	9.23804	75.49760		14.17	0.00	0	0
R214	On	07/02/2019	Bond Future			9.37366	76.36920	9.29256	76.96283		14.50	0.00	0	0
Total R214 Future												0.00	0	29,851
R214	On	02/08/2018	Bond Future	8.95	Call			1,205.54000	1.20554	997,360	13.06	0.00	0	0
R214	On	02/08/2018	Bond Future	8.95	Put			3,044.77000	3.04477	3,407,790	13.06	0.00	0	0
R214	On	02/08/2018	Bond Future	8.96	Call			1,235.08000	1.23508	1,023,430	13.08	0.00	0	0
R214	On	02/08/2018	Bond Future	8.96	Put			2,996.27000	2.99627	3,355,820	13.08	0.00	0	0
R214	On	02/08/2018	Bond Future	8.94	Call			1,176.43000	1.17643	971,710	13.04	0.00	0	0
R214	On	02/08/2018	Bond Future	8.94	Put			3,093.83000	3.09383	3,460,310	13.04	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Call			2,138.43000	2.13843	1,894,900	14.03	0.00	0	0
R214	On	01/11/2018	Bond Future	8.99	Put			4,022.14000	4.02214	4,361,250	14.03	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Call			2,170.82000	2.17082	1,924,890	14.04	0.00	0	0
R214	On	01/11/2018	Bond Future	9.00	Put			3,977.13000	3.97713	4,313,840	14.04	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Call			2,106.51000	2.10651	1,865,390	14.02	0.00	0	0
R214	On	01/11/2018	Bond Future	8.98	Put			4,067.73000	4.06773	4,409,250	14.02	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Call			3,020.74000	3.02074	2,755,390	14.43	0.00	0	0
R214	On	07/02/2019	Bond Future	9.04	Put			4,918.69000	4.91869	5,246,970	14.43	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Call			3,054.56000	3.05456	2,787,330	14.44	0.00	0	0
R214	On	07/02/2019	Bond Future	9.05	Put			4,875.91000	4.87591	5,202,310	14.44	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Call			2,986.83000	2.98683	2,723,370	14.41	0.00	0	0
R214	On	07/02/2019	Bond Future	9.03	Put			4,961.50000	4.96150	5,291,670	14.41	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	29,851
Total for Bond												5,341,818,614.63	52,294	839,169
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
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

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

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/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R212										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 02/08/2018 GOVI			629.71300	629.71300	632.88300	632.88300				18,891,390.00	3	465
GOVI On 01/11/2018 GOVI			641.01700	641.01700	644.25400	644.25400				0.00	0	0
GOVI On 07/02/2019 GOVI			653.46600	653.46600	656.76400	656.76400				0.00	0	0
Total GOVI Future										18,891,390.00	3	465
GOVI On 02/08/2018 GOVI	605.71	Call			271,730.00000	27.17300	240,030,000			0.00	0	0
GOVI On 02/08/2018 GOVI	605.71	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/08/2018 GOVI	605.72	Call			271,630.00000	27.16300	239,930,000			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			271,830.00000	27.18300	240,130,000			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			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/11/2018 GOVI	653.50	Put			92,460.00000	9.24600	124,830,000			0.00	0	0
GOVI On 01/11/2018 GOVI	653.51	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/11/2018 GOVI	653.51	Put			92,560.00000	9.25600	124,930,000			0.00	0	0
GOVI On 01/11/2018 GOVI	653.49	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/11/2018 GOVI	653.49	Put			92,360.00000	9.23600	124,730,000			0.00	0	0
GOVI On 07/02/2019 GOVI	666.53	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/02/2019 GOVI	666.53	Put			97,660.00000	9.76600	130,640,000			0.00	0	0
GOVI On 07/02/2019 GOVI	666.51	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/02/2019 GOVI	666.51	Put			97,460.00000	9.74600	130,440,000			0.00	0	0
GOVI On 07/02/2019 GOVI	666.52	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/02/2019 GOVI	666.52	Put			97,560.00000	9.75600	130,540,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										18,891,390.00	3	465

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for GOVI									18,891,390.00	3	465
AL37 On 02/08/2018 Index Future			592.79000	592.79000	593.80100	593.80100			0.00	0	0
AL37 On 01/11/2018 Index Future			603.43100	603.43100	604.47000	604.47000			0.00	0	0
AL37 On 07/02/2019 Index Future			615.15000	615.15000	616.20700	616.20700			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 02/08/2018 Index Future			694.14000	694.14000	696.22600	696.22600			0.00	0	0
AL7T On 01/11/2018 Index Future			706.60100	706.60100	708.73500	708.73500			0.00	0	0
AL7T On 07/02/2019 Index Future			720.32300	720.32300	722.49700	722.49700			0.00	0	0
Total AL7T Future									0.00	0	0
Total For AL7T									0.00	0	0
ALBI On 02/08/2018 Index Future			633.31200	633.31200	636.30000	636.30000			88,663,680.00	14	878
ALBI On 01/11/2018 Index Future			644.68000	644.68000	647.73300	647.73300			0.00	0	0
ALBI On 07/02/2019 Index Future			657.20000	657.20000	660.31000	660.31000			0.00	0	0
Total ALBI Future									88,663,680.00	14	878
Total For ALBI									88,663,680.00	14	878
IGOV On 02/08/2018 Index Future			261.59600	261.59600	260.15200	260.15200			0.00	0	884
IGOV On 01/11/2018 Index Future			266.33400	266.33400	264.86700	264.86700			0.00	0	241
IGOV On 07/02/2019 Index Future			271.56200	271.56200	270.06500	270.06500			0.00	0	0
Total IGOV Future									0.00	0	1,125
Total For IGOV									0.00	0	1,125
Total for Index									88,663,680.00	14	2,003
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			94.11000	94.11000	93.82000	93.82000			0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			91.06000	91.06000	90.75000	90.75000			0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			89.74000	89.74000	89.43000	89.43000			0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			91.85000	91.85000	91.54000	91.54000			0.00	0	0
10Y ST On 21/12/2026 Interest Rate Swap			95.59000	95.59000	95.29000	95.29000			0.00	0	0
10Y ST On 15/03/2027 Interest Rate Swap			94.11000	94.11000	93.80000	93.80000			0.00	0	0
10Y ST On 21/06/2027 Interest Rate Swap			96.15000	96.15000	95.84000	95.84000			0.00	0	0
10Y ST On 20/09/2027 Interest Rate Swap			99.87000	99.87000	99.55000	99.55000			0.00	0	0
10Y ST On 20/12/2027 Interest Rate Swap			100.20000	100.20000	99.88000	99.88000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
10Y ST On 22/03/2028		Interest Rate Swap	95.41000	95.41000	95.07000	95.07000			0.00	0	0
10Y ST On 20/06/2028		Interest Rate Swap	100.87000	100.87000	100.54000	100.54000			0.00	0	0
Total 10Y STND Future									0.00	0	0
Total For 10Y STND									0.00	0	0
1Y STN On 21/06/2018		Interest Rate Swap	99.91000	99.91000	99.91000	99.91000			0.00	0	0
1Y STN On 20/09/2018		Interest Rate Swap	100.03000	100.03000	100.03000	100.03000			0.00	0	0
1Y STN On 20/12/2018		Interest Rate Swap	100.47000	100.47000	100.47000	100.47000			0.00	0	0
1Y STN On 22/03/2019		Interest Rate Swap	99.47000	99.47000	99.46000	99.46000			0.00	0	0
1Y STN On 20/06/2019		Interest Rate Swap	100.12000	100.12000	100.10000	100.10000			0.00	0	0
Total 1Y STND Future									0.00	0	0
Total For 1Y STND									0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	98.59000	98.59000	98.59000	98.59000			0.00	0	0
2Y STN On 21/09/2018		Interest Rate Swap	98.50000	98.50000	98.50000	98.50000			0.00	0	0
2Y STN On 21/12/2018		Interest Rate Swap	98.85000	98.85000	98.85000	98.85000			0.00	0	0
2Y STN On 15/03/2019		Interest Rate Swap	99.21000	99.21000	99.20000	99.20000			0.00	0	0
2Y STN On 21/06/2019		Interest Rate Swap	99.57000	99.57000	99.56000	99.56000			0.00	0	0
2Y STN On 20/09/2019		Interest Rate Swap	99.93000	99.93000	99.91000	99.91000			0.00	0	0
2Y STN On 20/12/2019		Interest Rate Swap	100.83000	100.83000	100.81000	100.81000			0.00	0	0
2Y STN On 23/03/2020		Interest Rate Swap	98.56000	98.56000	98.51000	98.51000			0.00	0	0
2Y STN On 22/06/2020		Interest Rate Swap	100.40000	100.40000	100.33000	100.33000			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	95.92000	95.92000	95.83000	95.83000			0.00	0	0
5Y STN On 16/03/2021		Interest Rate Swap	95.10000	95.10000	95.00000	95.00000			0.00	0	0
5Y STN On 15/06/2021		Interest Rate Swap	94.25000	94.25000	94.14000	94.14000			0.00	0	0
5Y STN On 21/09/2021		Interest Rate Swap	94.37000	94.37000	94.26000	94.26000			0.00	0	0
5Y STN On 21/12/2021		Interest Rate Swap	96.53000	96.53000	96.41000	96.41000			0.00	0	51
5Y STN On 15/03/2022		Interest Rate Swap	96.63000	96.63000	96.51000	96.51000			0.00	0	0
5Y STN On 21/06/2022		Interest Rate Swap	97.79000	97.79000	97.66000	97.66000			0.00	0	0
5Y STN On 20/09/2022		Interest Rate Swap	99.97000	99.97000	99.83000	99.83000			0.00	0	0
5Y STN On 20/12/2022		Interest Rate Swap	101.20000	101.20000	101.04000	101.04000			0.00	0	0
5Y STN On 22/03/2023		Interest Rate Swap	96.27000	96.27000	96.10000	96.10000			0.00	0	0
5Y STN On 20/06/2023		Interest Rate Swap	100.57000	100.57000	100.39000	100.39000			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 :									5,449,373,684.63	52,311	876,688
AA05 On 22/03/2019		Spot Bond	7.94000	102.33169	7.94000	102.31005			14,689,000,000,000.00	1,850,000,000	1,920,000,000

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 AA05 SPOT									14,689,000,000,000.00	1,850,000,000	1,920,000,000
Total For AA05									14,689,000,000,000.00	1,850,000,000	1,920,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.51074			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AA06/JIBAR SPOT									0.00	0	0
Total For AA06/JIBAR									0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.15000	101.51789	9.15000	101.49308			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	106.43300	10.00000	106.40600			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB011 On 21/11/2018 Spot Bond					0.00000	102.41732			0.00	5,000,000,000	2,500,000,000
Total AB011 SPOT									0.00	5,000,000,000	2,500,000,000
Total For AB011									0.00	5,000,000,000	2,500,000,000
AB013 On 21/11/2018 Spot Bond			7.82000	100.01640	7.82000	104.13305		23,460,000,000,000.00	3,000,000,000	1,500,000,000	
Total AB013 SPOT								23,460,000,000,000.00	3,000,000,000	1,500,000,000	
Total For AB013								23,460,000,000,000.00	3,000,000,000	1,500,000,000	
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB014U SPOT									0.00	0	0
Total For AB014U									0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	99.76024	10.84000	99.73116			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	102.05361	11.37000	102.02295			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	102.17478	11.81000	102.14292				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	20.38566	100.00000	20.34078				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	20.22378	100.00000	20.17853				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	107.05500	10.00000	107.02700				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			4.23000	4.23000	4.23000	277.50315				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	102.58487				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.44082				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond					0.00000	100.12452				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2019 Spot Bond					0.00000	100.81964				0.00	1,000,000,000	1,000,000,000
Total ABFN12 SPOT										0.00	1,000,000,000	1,000,000,000
Total For ABFN12										0.00	1,000,000,000	1,000,000,000
ABFN12 On 14/05/2020 Spot Bond					0.00000	100.79984				0.00	1,000,000,000	1,000,000,000
Total ABFN13 SPOT										0.00	1,000,000,000	1,000,000,000
Total For ABFN13										0.00	1,000,000,000	1,000,000,000
ABFN13 On 14/05/2022 Spot Bond					0.00000	99.91193				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN14 On 11/11/2020 Spot Bond					0.00000	100.25938				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN15 On 11/11/2022 Spot Bond					0.00000	100.62746				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN16 On 17/05/2019 Spot Bond					0.00000	99.99627				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN17 On 26/09/2023 Spot Bond					0.00000	101.14593				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN21 On 30/05/2020 Spot Bond					0.00000	101.85197				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	101.92624				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN21 On 30/05/2024 Spot Bond					0.00000	103.17065				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN22 On 25/05/2027 Spot Bond					0.00000	102.96425				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN23 On 17/10/2020 Spot Bond					0.00000	100.34952				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN24 On 17/10/2024 Spot Bond					0.00000	100.54866				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	100.57335				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			8.87000	101.31810	8.87000	101.29451				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	98.89406				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	100.06107				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	93.49240				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			8.57000	104.43124	8.57000	104.40681				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0
ABK3 On 07/11/2018 Spot Bond					0.00000	100.50518				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	101.96950				0.00	0	0
Total ABK4 SPOT										0.00	0	0
Total For ABK4										0.00	0	0
ABK4/J On 24/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK4/JIBAR SPOT										0.00	0	0
Total For ABK4/JIBAR										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	100.37313				0.00	0	0
Total ABK5 SPOT										0.00	0	0
Total For ABK5										0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK5/JIBAR SPOT										0.00	0	0
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	101.76773				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	100.62776				0.00	0	0
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	96.29260				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	98.13904				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			4.28000	153.17752	4.28000	153.12239				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			5.74000	5.74000	5.74000	139.26708				0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABKI02 SPOT										0.00	0	400,000,000
Total For ABKI02										0.00	0	400,000,000
ABKI02 On 05/06/2020 Spot Bond			100.00000	26.51259	100.00000	26.44711				0.00	0	0
Total ABKI02/R212 SPOT										0.00	0	0
Total For ABKI02/R212										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			7.13000	99.36284	7.13000	116.47866				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	10.59229	100.00000	10.56625				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			8.40500	99.77218	8.40500	113.46879				0.00	0	20,000,000
Total ABKI04 SPOT										0.00	0	20,000,000
Total For ABKI04										0.00	0	20,000,000
ABKI04 On 13/03/2024 Spot Bond			100.00000	8.28215	100.00000	8.26190				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	89.33086				0.00	0	0
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			3.44000	191.10346	3.44000	191.03879				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			3.25500	3.25500	3.25500	126.09488				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			3.27000	3.27000	3.27000	176.28903				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			3.24500	3.24500	3.24500	224.96921				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			9.31000	9.31000	9.31000	95.53753				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	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN74 SPOT									0.00	0	0
Total For ABN74									0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.71500	9.71500	9.71500	108.52809			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			8.56000	8.56000	8.56000	96.17581			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN85 On 05/07/2018 Spot Bond					0.00000	101.76684			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond					0.00000	116.43968			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.26000	10.26000	10.26000	105.36637			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN91 On 11/12/2018 Spot Bond					0.00000	101.48300			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	100.24689			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			8.58500	102.94770	8.58500	102.92405		10,645,400,000,000.00	1,240,000,000	620,000,000	
Total ABS11 SPOT								10,645,400,000,000.00	1,240,000,000	620,000,000	
Total For ABS11								10,645,400,000,000.00	1,240,000,000	620,000,000	
ABS12 On 14/05/2020 Spot Bond			8.65500	101.01866	8.65500	100.99502		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	100.03278	9.20000	100.00793		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			9.26500	101.26883	9.26500	101.24349		741,200,000,000.00	80,000,000	20,000,000	
Total ABS13 SPOT								741,200,000,000.00	80,000,000	20,000,000	
Total For ABS13								741,200,000,000.00	80,000,000	20,000,000	
ABS14 On 11/11/2020 Spot Bond			8.52500	101.71243	8.52500	101.68898		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABS15 On 11/11/2022 Spot Bond			8.99000	102.81729	8.99000	102.79232			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			9.31000	105.76461	9.31000	105.73803			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			9.59500	106.38938	9.59500	106.36184		28,785,000,000,000.00	3,000,000,000	1,500,000,000	
Total ABS17 SPOT								28,785,000,000,000.00	3,000,000,000	1,500,000,000	
Total For ABS17								28,785,000,000,000.00	3,000,000,000	1,500,000,000	
ABS18 On 26/09/2023 Spot Bond			9.16000	104.04588	9.16000	104.02056		0.00	0	0	
Total ABS18 SPOT								0.00	0	0	
Total For ABS18								0.00	0	0	
ABS6 On 01/06/2020 Spot Bond			8.24500	103.53483	8.24500	103.51185		432,038,000,000.00	52,400,000	2,013,100,000	
Total ABS6 SPOT								432,038,000,000.00	52,400,000	2,013,100,000	
Total For ABS6								432,038,000,000.00	52,400,000	2,013,100,000	
ABS7 On 11/09/2026 Spot Bond			9.67000	96.53412	9.67000	96.50936		74,652,400,000,000.00	7,720,000,000	3,860,000,000	
Total ABS7 SPOT								74,652,400,000,000.00	7,720,000,000	3,860,000,000	
Total For ABS7								74,652,400,000,000.00	7,720,000,000	3,860,000,000	
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.17197	100.00000	10.14958		0.00	0	0	
Total ABS7/R186 SPOT								0.00	0	0	
Total For ABS7/R186								0.00	0	0	
ABS12 On 07/12/2023 Spot Bond			3.28000	3.28000	3.28000	290.23322		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			2.63000	149.03518	2.63000	151.98060		0.00	0	350,000,000	
Total ABS14 SPOT								0.00	0	350,000,000	
Total For ABS14								0.00	0	350,000,000	
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	96.52194		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL08€ On 25/11/2020 Spot Bond			10.00000	107.05500	10.00000	107.02700				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	89.88172				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	88.87367				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			8.78000	8.78000	8.78000	103.19387				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	200.06991				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond					0.00000	200.07617				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	101.34069				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	107.05500	10.00000	107.02700				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	101.34486				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	10.23000	10.23000	101.39228				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			8.85000	8.85000	8.85000	104.76359				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL174 On 20/06/2019 Spot Bond					0.00000	101.34088				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17£ On 20/06/2019 Spot Bond					0.00000	101.27175				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	102.02082				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	101.33378				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	101.35026				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	101.36821				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL19£ On 20/09/2022 Spot Bond					0.00000	101.37245				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL19£ On 20/09/2022 Spot Bond					0.00000	101.37245				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	101.39595				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL20£ On 20/12/2022 Spot Bond					0.00000	101.39595				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL20£ On 30/01/2023 Spot Bond					0.00000	139.69037				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL20£ On 14/02/2023 Spot Bond					0.00000	140.57882				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL21£ On 20/05/2018 Spot Bond					0.00000	99.77654				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond					0.00000	101.26063				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	101.23144				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	95.47878				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	101.24542				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	101.24406				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	101.32828				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	99.97672				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	100.35100				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	101.32273				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	101.30201				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	100.52799				0.00	0	9,000,000,000
Total AHF2A2 SPOT										0.00	0	9,000,000,000
Total For AHF2A2										0.00	0	9,000,000,000
AHF2B On 18/10/2018 Spot Bond					0.00000	100.54576				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C: On 18/10/2018 Spot Bond					0.00000	100.60493				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	100.89634				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	100.51617				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	100.66408				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	100.63455				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	100.87586				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	100.78779				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L: On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1A: On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U: On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,050,579,946
Total AHY2U SPOT										0.00	0	1,050,579,946
Total For AHY2U										0.00	0	1,050,579,946
AIG2U: On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	893,754,086
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			7.82000	101.92148	7.82000	101.90023				0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AIR01 SPOT									0.00	0	400,000,000
Total For AIR01									0.00	0	400,000,000
AIR02 On 30/04/2023 Spot Bond			9.49000	108.86393	9.49000	108.83635			18,980,000,000,000.00	2,000,000,000	1,056,500,000
Total AIR02 SPOT									18,980,000,000,000.00	2,000,000,000	1,056,500,000
Total For AIR02									18,980,000,000,000.00	2,000,000,000	1,056,500,000
AIR04 On 29/05/2024 Spot Bond			9.12000	104.75014	9.12000	104.72434			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.20500	103.08817	10.20500	103.05984			0.00	0	0
Total AIR05 SPOT									0.00	0	0
Total For AIR05									0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			3.53000	178.08967	3.53000	178.02900			0.00	0	26,000,000
Total AIRL01 SPOT									0.00	0	26,000,000
Total For AIRL01									0.00	0	26,000,000
APF02 On 26/09/2019 Spot Bond					0.00000	101.58933			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	100.26557			0.00	0	70,000,000
Total APF03 SPOT									0.00	0	70,000,000
Total For APF03									0.00	0	70,000,000
APF04 On 21/10/2021 Spot Bond					0.00000	100.43575			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	101.82283			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	101.87262			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS180U SPOT										0.00	0	0
Total For AS180U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	101.27182				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			3.49500	244.17046	3.49500	244.08736				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN022 On 20/06/2019 Spot Bond					0.00000	100.64863				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN028 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
ASN034 On 10/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN036 On 07/12/2033 Spot Bond			3.51000	218.10389	3.51000	218.02957				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN037 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
ASN041 On 22/04/2020 Spot Bond					0.00000	100.43112				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN058 On 28/04/2020 Spot Bond					0.00000	100.25216				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	100.24792				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	99.99415				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	101.74256				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	101.39219				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN068: On 07/02/2020 Spot Bond					0.00000	100.01456				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	93.44029				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	101.49372				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	101.28535				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	101.78265				0.00	0	0
Total ASN083 SPOT										0.00	0	0
Total For ASN083										0.00	0	0
ASN083: On 03/09/2020 Spot Bond					0.00000	101.85732				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	101.11406				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	122.82084				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	100.73441				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	100.42203				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 On 10/11/2020 Spot Bond					0.00000	99.99971				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	79.88260				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	101.77119				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	101.62860				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	101.67155				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN121 On 20/03/2019 Spot Bond					0.00000	101.29602				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	101.84462				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	101.83349				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	101.81474				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	101.67786				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	101.66438				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN132 On 20/12/2020 Spot Bond					0.00000	101.65778				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	92.51000				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			3.36000	148.20919	3.36000	148.15922				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	92.51000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN141 On 20/06/2020 Spot Bond					0.00000	103.30702				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN143 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
ASN144 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
ASN145 On 04/05/2021 Spot Bond					0.00000	100.14638				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN146 On 04/05/2021 Spot Bond					0.00000	100.14638				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN147 On 31/01/2022 Spot Bond			3.40500	147.97744	3.40500	147.92737				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15(On 31/05/2021 Spot Bond					0.00000	114.60682				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	101.80880				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15(On 31/03/2028 Spot Bond			4.17000	163.31851	4.17000	163.26006				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15(On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15(On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15(On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16(On 08/08/2021 Spot Bond					0.00000	100.04598				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	99.74708				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16(On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16(On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16(On 20/06/2021 Spot Bond					0.00000	101.39589				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN172 On 02/12/2019 Spot Bond					0.00000	101.69612				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN174 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
ASN176 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
ASN177 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
ASN178 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
ASN179 On 20/06/2022 Spot Bond					0.00000	101.46778				0.00	0	0
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	101.45149				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	97.10041				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	100.93672				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN194 On 31/01/2038 Spot Bond			3.79000	107.60914	3.79000	107.57160				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	101.25784				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN196 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
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	101.26917				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	101.34766				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
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	102.13351				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	102.32223				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	101.71124				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21: On 02/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN212 SPOT										0.00	0	0
Total For ASN212										0.00	0	0
ASN21: On 01/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN213 SPOT										0.00	0	0
Total For ASN213										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	101.77412				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN21: On 14/09/2018 Spot Bond					0.00000	101.32751				0.00	0	0
Total ASN215 SPOT										0.00	0	0
Total For ASN215										0.00	0	0
ASN21: On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN216 SPOT										0.00	0	0
Total For ASN216										0.00	0	0
ASN21: On 12/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN217 SPOT										0.00	0	0
Total For ASN217										0.00	0	0
ASN21: On 19/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN218 SPOT										0.00	0	0
Total For ASN218										0.00	0	0
ASN21: On 20/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN219 SPOT										0.00	0	0
Total For ASN219										0.00	0	0
ASN22: On 22/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN220 SPOT										0.00	0	0
Total For ASN220										0.00	0	0
ASN22: On 13/07/2018 Spot Bond					0.00000	100.57856				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN225 SPOT										0.00	0	0
Total For ASN225										0.00	0	0
ASN225 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
ASN228 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
ASN229 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
ASN230 On 17/11/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN231 SPOT										0.00	0	0
Total For ASN231										0.00	0	0
ASN231 On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	101.68944				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN232 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
ASN234 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
ASN235 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
ASN236 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
ASN237 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
ASN239 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
ASN240 On 02/02/2023 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 ASN241 SPOT									0.00	0	0
Total For ASN241									0.00	0	0
ASN241 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
ASN242 On 07/03/2019 Spot Bond					0.00000	101.52430			0.00	0	0
Total ASN243 SPOT									0.00	0	0
Total For ASN243									0.00	0	0
ASN243 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
ASN244 On 30/03/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN245 SPOT									0.00	0	0
Total For ASN245									0.00	0	0
ASN245 On 12/04/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN246 SPOT									0.00	0	0
Total For ASN246									0.00	0	0
ASN246 On 13/04/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN247 SPOT									0.00	0	0
Total For ASN247									0.00	0	0
ASN75U 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
ASN89U 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
BAR001 On 12/06/2018 Spot Bond					0.00000	101.36818			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			8.22000	101.62716	8.22000	101.60499		14,796,000,000,000.00	1,800,000,000	12,112,500,000	
Total BAW11 SPOT								14,796,000,000,000.00	1,800,000,000	12,112,500,000	
Total For BAW11								14,796,000,000,000.00	1,800,000,000	12,112,500,000	
BAW17 On 05/12/2018 Spot Bond					0.00000	101.76769			0.00	0	269,000,000
Total BAW17 SPOT									0.00	0	269,000,000
Total For BAW17									0.00	0	269,000,000
BAW17 On 05/12/2018 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 BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	101.73861				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.16000	105.00810	9.16000	104.98227			18,320,000,000,000.00	2,000,000,000	1,000,000,000	
Total BAW19 SPOT									18,320,000,000,000.00	2,000,000,000	1,000,000,000	
Total For BAW19									18,320,000,000,000.00	2,000,000,000	1,000,000,000	
BAW21 On 24/03/2022 Spot Bond			9.23500	101.38381	9.23500	101.35894			0.00	0	123,000,000	
Total BAW21 SPOT									0.00	0	123,000,000	
Total For BAW21									0.00	0	123,000,000	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.17616	9.30000	101.15117			0.00	0	0	
Total BAW21/R208 SPOT									0.00	0	0	
Total For BAW21/R208									0.00	0	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	102.18784			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	101.63733			0.00	0	0	
Total BAW24 SPOT									0.00	0	0	
Total For BAW24									0.00	0	0	
BAW25 On 08/05/2020 Spot Bond					0.00000	100.77346			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	102.00056			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	101.90217			0.00	0	0	
Total BAW29 SPOT									0.00	0	0	
Total For BAW29									0.00	0	0	
BAYA3 On 31/12/2018 Spot Bond					0.00000	101.14159			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 30/09/2018 Spot Bond					0.00000	101.73093				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 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
BAYA41 On 30/09/2018 Spot Bond					0.00000	101.13653				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2019 Spot Bond					0.00000	101.13665				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond					0.00000	101.19157				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond					0.00000	102.10439				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA52 On 30/09/2019 Spot Bond					0.00000	102.17623				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA54 On 31/03/2022 Spot Bond					0.00000	104.36539				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA57 On 30/06/2020 Spot Bond					0.00000	102.82258				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA58 On 30/06/2022 Spot Bond			11.64000	109.57127	11.64000	109.53703				0.00	0	0
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA59 On 30/06/2020 Spot Bond			12.18500	12.18500	12.18500	104.81051				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond					0.00000	101.22151				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA62 On 30/09/2020 Spot Bond					0.00000	101.15152				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	101.13655				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	101.16150				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	101.11159				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	101.15162				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			11.64000	11.64000	11.64000	99.42923				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond					0.00000	101.46057				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond					0.00000	101.46036				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	101.46046				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond					0.00000	107.68463				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond					0.00000	101.51026				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2I 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
BAYD3I 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
BAYD4I 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
BAYD5I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC122 On 24/05/2018 Spot Bond					0.00000	103.67171				0.00	0	0
Total BC122 SPOT										0.00	0	0
Total For BC122										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond					0.00000	100.65618				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ14 On 09/05/2019 Spot Bond					0.00000	100.02024				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	100.02061				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	101.48447				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BCJ17 On 23/09/2019 Spot Bond					0.00000	101.13032				0.00	0	0
Total BCJ17 SPOT										0.00	0	0
Total For BCJ17										0.00	0	0
BD020£ On 28/04/2028 Spot Bond			8.33000	8.33000	8.33000	199.17073				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0205 On 02/03/2028 Spot Bond			8.33000	8.33000	8.33000	199.65830				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.71500	8.71500	8.71500	96.57584				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	8.57360	100.00000	8.55462				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2U 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
BG1C2U 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
BG1D2U 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
BG1E2U 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
BG1F2U 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	100.97759				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			9.48000	101.64575	9.48000	101.61976				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BGL02 SPOT									0.00	0	0
Total For BGL02									0.00	0	0
BGL03 On 05/02/2020 Spot Bond					0.00000	102.50638			0.00	0	4,900,000
Total BGL03 SPOT									0.00	0	4,900,000
Total For BGL03									0.00	0	4,900,000
BGL04 On 05/02/2020 Spot Bond			9.93000	102.79434	9.93000	102.76683			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			10.68500	103.42860	10.68500	103.39934			0.00	0	0
Total BGL05 SPOT									0.00	0	0
Total For BGL05									0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	104.22244			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			10.57000	106.38636	10.57000	106.35659			0.00	0	0
Total BGL07 SPOT									0.00	0	0
Total For BGL07									0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	101.96473			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			10.38500	103.40161	10.38500	103.37317			0.00	0	0
Total BGL09 SPOT									0.00	0	0
Total For BGL09									0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	100.08730			0.00	0	0
Total BGL10 SPOT									0.00	0	0
Total For BGL10									0.00	0	0
BGL11 On 05/05/2021 Spot Bond			11.16500	103.33431	11.16500	103.30380			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	103.44985			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			9.98500	107.36614	9.98500	107.33725			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	104.01967			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	104.05875				0.00	0	0
Total BGL15 SPOT										0.00	0	0
Total For BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	102.21410				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	99.88836				0.00	4,000,000,000	4,000,000,000
Total BGL17 SPOT										0.00	4,000,000,000	4,000,000,000
Total For BGL17										0.00	4,000,000,000	4,000,000,000
BGL18 On 30/09/2022 Spot Bond					0.00000	101.68712				0.00	0	0
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	102.35041				0.00	0	0
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	104.26636				0.00	0	0
Total BGT01 SPOT										0.00	0	0
Total For BGT01										0.00	0	0
BID05 On 30/06/2019 Spot Bond					0.00000	100.89060				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			8.02000	104.08449	8.02000	104.06201			35,288,000,000,000.00	0.00	4,400,000,000	2,200,000,000
Total BID06 SPOT									15,288,000,000,000.00	0.00	4,400,000,000	2,200,000,000
Total For BID06									15,288,000,000,000.00	0.00	4,400,000,000	2,200,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	100.87161				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	100.89165				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BPPF0: On 22/03/2020 Spot Bond					0.00000	101.21787				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0: On 17/09/2018 Spot Bond					0.00000	101.24114				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BPPF03 SPOT										0.00	0	0
Total For BPPF03										0.00	0	0
BPPF03 On 15/09/2020 Spot Bond					0.00000	101.34348				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF04 On 24/10/2018 Spot Bond					0.00000	100.34847				0.00	0	0
Total BPPF05 SPOT										0.00	0	0
Total For BPPF05										0.00	0	0
BPPF05 On 22/09/2018 Spot Bond					0.00000	101.06216				0.00	0	0
Total BPPF06 SPOT										0.00	0	0
Total For BPPF06										0.00	0	0
BPPF06 On 22/03/2019 Spot Bond					0.00000	101.11838				0.00	0	0
Total BPPF07 SPOT										0.00	0	0
Total For BPPF07										0.00	0	0
BPPF07 On 22/03/2021 Spot Bond					0.00000	101.17141				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BS2A11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A21 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	101.16018				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.14809				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	99.75300				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond					0.00000	99.99971				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	99.99967				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			10.04000	102.33829	10.04000	102.31104				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond					0.00000	101.40345				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			12.22000	102.66354	12.22000	102.62991				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	103.91506				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			11.72000	101.54614	11.72000	101.51418			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	103.89802			0.00	0	100,000,000
Total CBL20 SPOT									0.00	0	100,000,000
Total For CBL20									0.00	0	100,000,000
CBL22 On 06/05/2020 Spot Bond			9.48500	98.36690	9.48500	98.34213			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL23 On 18/05/2018 Spot Bond					0.00000	102.14123			0.00	0	0
Total CBL23 SPOT									0.00	0	0
Total For CBL23									0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	100.20975			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	100.77028			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			9.78500	103.50850	9.78500	103.48163			0.00	0	0
Total CBL26 SPOT									0.00	0	0
Total For CBL26									0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	99.92705			0.00	0	0
Total CBL27 SPOT									0.00	0	0
Total For CBL27									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.03500	114.72924	10.03500	114.69838			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.76000	113.13235	9.76000	113.10274		11,712,000,000,000.00	1,200,000,000	600,000,000	
Total CCT02 SPOT								11,712,000,000,000.00	1,200,000,000	600,000,000	
Total For CCT02								11,712,000,000,000.00	1,200,000,000	600,000,000	
CCT03 On 15/03/2025 Spot Bond			9.91500	107.78217	9.91500	107.75384		448,158,000,000.00	45,200,000	161,300,000	
Total CCT03 SPOT								448,158,000,000.00	45,200,000	161,300,000	
Total For CCT03								448,158,000,000.00	45,200,000	161,300,000	
CCT04 On 17/07/2027 Spot Bond			9.86000	105.01930	9.86000	104.16264		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CCT04 SPOT										0.00	0	0
Total For CCT04										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	107.05500	10.00000	107.02700				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR19U SPOT										0.00	0	0
Total For CGR19U										0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	100.88191				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	100.05551				0.00	0	0
Total CGR23 SPOT										0.00	0	0
Total For CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	101.22759				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond					0.00000	101.38012				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR27 On 25/11/2019 Spot Bond					0.00000	102.24391				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	100.05701				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR31 On 27/06/2018 Spot Bond					0.00000	101.10664				0.00	0	0
Total CGR31 SPOT										0.00	0	0
Total For CGR31										0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	100.50896				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	101.51596				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR34 On 21/09/2018 Spot Bond			8.38800	8.38800	8.38800	101.08127				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	100.88148				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	100.04351				0.00	0	0
Total CGR37 SPOT										0.00	0	0
Total For CGR37										0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	99.88650				0.00	0	0
Total CGR38 SPOT										0.00	0	0
Total For CGR38										0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR39U SPOT										0.00	0	0
Total For CGR39U										0.00	0	0
CIG04 On 30/06/2018 Spot Bond					0.00000	99.74131				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	101.81082				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	101.99204				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond					0.00000	103.35779				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CIG10 On 29/07/2019 Spot Bond					0.00000	100.27503				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	96.00771				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CIG11 SPOT										0.00	0	0
Total For CIG11										0.00	0	0
CIG12 On 29/07/2021 Spot Bond					0.00000	100.29363				0.00	0	0
Total CIG12 SPOT										0.00	0	0
Total For CIG12										0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	103.60535	10.11000	103.57712				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	143.65115	3.14000	143.53208				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19 On 13/09/2021 Spot Bond			3.33000	3.33000	3.33000	142.01129				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	107.05500	10.00000	107.02700				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	107.05500	10.00000	107.02700				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			8.59000	102.50787	8.59000	102.45585				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			9.35000	101.93700	9.35000	101.91127				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			8.65000	102.01280	8.65000	101.98934				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	107.05500	10.00000	107.02700				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN313 On 14/11/2022 Spot Bond					0.00000	99.90066				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.59000	96.23460	10.59000	96.20717				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.11000	97.55106	11.11000	97.52239				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317 On 20/03/2023 Spot Bond					0.00000	101.46787				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond					0.00000	99.90283				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN325 On 20/06/2018 Spot Bond					0.00000	101.36438				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN326 On 20/06/2018 Spot Bond					0.00000	101.38511				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond					0.00000	101.46502				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2018 Spot Bond					0.00000	101.41676				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN332 On 20/06/2018 Spot Bond					0.00000	101.50664				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN337 On 20/09/2018 Spot Bond					0.00000	119.54410				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN340 On 20/12/2018 Spot Bond					0.00000	102.00247				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN343 On 20/12/2023 Spot Bond					0.00000	101.56151				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond					0.00000	101.24406				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	100.59941				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN350 On 28/10/2018 Spot Bond					0.00000	100.23732				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN360 On 20/03/2019 Spot Bond					0.00000	101.21370				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			9.77000	104.88341	9.77000	104.85624				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN363 On 20/03/2024 Spot Bond					0.00000	101.30688				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond					0.00000	100.02905				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			11.91000	106.21872	11.91000	106.18533				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond					0.00000	100.03225				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 26/07/2022 Spot Bond					0.00000	100.36427				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond					0.00000	111.09874				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond					0.00000	101.28958				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/06/2019 Spot Bond					0.00000	101.31324				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 20/03/2021 Spot Bond			9.18500	103.08689	9.18500	103.06173				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 20/06/2019 Spot Bond					0.00000	98.71378				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	99.63966	10.98000	99.61073				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	101.52461	11.00000	101.49508				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond					0.00000	101.45093				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			11.70000	103.13982	11.70000	103.10795				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond					0.00000	101.57237				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond					0.00000	101.31293				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond					0.00000	100.38470				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond					0.00000	101.38915				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 20/12/2019 Spot Bond					0.00000	107.14680				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond					0.00000	101.31997				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 20/03/2020 Spot Bond					0.00000	101.41684				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond					0.00000	102.12427				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond					0.00000	99.90631				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	99.90685				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond					0.00000	101.31986				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	102.39590				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	101.32676				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond					0.00000	100.63405				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond					0.00000	101.45100				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	101.45790				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond					0.00000	100.63700				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond					0.00000	102.95124				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	101.50616				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond					0.00000	100.67526				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 23/09/2020 Spot Bond					0.00000	101.42244				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond					0.00000	101.57513				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	50.99527				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	101.58891				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond					0.00000	100.47569				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond					0.00000	115.86915				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
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	103.81853				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	102.64993				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	101.86417				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	101.44414				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	101.38204				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	100.18125				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond					0.00000	131.03040				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 20/03/2021 Spot Bond					0.00000	102.54911				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN441 On 23/05/2021 Spot Bond					0.00000	102.08439				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN444 On 24/05/2021 Spot Bond			9.43500	110.19844	9.43500	110.17038				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 31/01/2022 Spot Bond			4.03000	144.80249	4.03000	144.75103				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			6.10500	106.01416	6.10500	105.97056				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			5.74500	108.34350	5.74500	108.29997				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 04/05/2021 Spot Bond					0.00000	101.98426				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN455 On 20/12/2021 Spot Bond					0.00000	101.61940				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN457 On 17/11/2021 Spot Bond					0.00000	99.83476				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	102.46878				0.00	20,000,000,000	20,000,000,000
Total CLN458 SPOT										0.00	20,000,000,000	20,000,000,000
Total For CLN458										0.00	20,000,000,000	20,000,000,000
CLN460 On 29/11/2021 Spot Bond					0.00000	101.84735				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN461 On 15/02/2022 Spot Bond					0.00000	101.27568				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN462 On 16/02/2022 Spot Bond			10.35500	104.65313	10.35500	104.62395				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN464 On 13/03/2022 Spot Bond			9.52000	103.24448	9.52000	103.21840				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN465 On 14/03/2020 Spot Bond					0.00000	101.41252				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN466 On 21/02/2024 Spot Bond					0.00000	102.06193				0.00	20,000,000,000	20,000,000,000
Total CLN466 SPOT										0.00	20,000,000,000	20,000,000,000
Total For CLN466										0.00	20,000,000,000	20,000,000,000
CLN467 On 27/03/2020 Spot Bond					0.00000	101.08876				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN468 On 28/03/2020 Spot Bond					0.00000	101.10024				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN469 On 28/03/2022 Spot Bond					0.00000	101.14690				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN470 On 17/05/2019 Spot Bond					0.00000	99.84912				0.00	0	0

Contract 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	99.71495				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 23/06/2021 Spot Bond					0.00000	102.21083				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond					0.00000	101.45790				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	18.60812	100.00000	18.56648				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	102.20215				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	99.73527				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	100.51847				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	102.24323				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			9.28500	105.34966	9.28500	105.32340				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	102.04704				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			12.20000	106.60322	12.20000	106.70430				0.00	0	0

Contract 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			9.00000	103.09544	9.00000	103.07038				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	101.08862				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	101.14109				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	102.20215				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	100.98180				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN492 On 20/06/2022 Spot Bond					0.00000	101.45674				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			11.78500	102.82855	11.78500	105.37629				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	101.74085				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			10.00000	102.15422	10.00000	102.12715				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	101.77043				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	101.75933				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	99.74407				0.00	0	0

Contract 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	100.72271				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	100.74579				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	100.77302				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	101.50221				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	100.77302				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	100.38397				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	100.23458				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	101.47186				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	102.04385				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	100.73398				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	96.39536				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	102.06325				0.00	0	0

Contract 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
CLN512 On 23/02/2019 Spot Bond					0.00000	102.12556				0.00	0	0
Total CLN514 SPOT										0.00	0	0
Total For CLN514										0.00	0	0
CLN514 On 23/02/2019 Spot Bond					0.00000	102.53982				0.00	0	0
Total CLN515 SPOT										0.00	0	0
Total For CLN515										0.00	0	0
CLN515 On 15/09/2022 Spot Bond			9.96000	101.01691	9.96000	101.49011				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN516 On 30/10/2022 Spot Bond			10.01000	100.19748	10.01000	100.26723				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN517 On 25/11/2022 Spot Bond					0.00000	101.87591				0.00	10,000,000,000	10,000,000,000
Total CLN518 SPOT										0.00	10,000,000,000	10,000,000,000
Total For CLN518										0.00	10,000,000,000	10,000,000,000
CLN518 On 30/06/2022 Spot Bond			9.60000	101.85441	9.60000	102.73247				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN519 On 12/03/2023 Spot Bond					0.00000	101.43311				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN520 On 17/09/2020 Spot Bond					0.00000	101.36938				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN521 On 27/02/2023 Spot Bond					0.00000	101.40499				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN522 On 13/05/2021 Spot Bond					0.00000	99.90871				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN523 On 09/09/2022 Spot Bond			9.20000	100.69430	9.20000	100.66264				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN524 On 24/04/2021 Spot Bond					0.00000	100.33958				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN525 On 26/04/2023 Spot Bond					0.00000	98.14881				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN526 On 21/02/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000,000
Total CLN527 SPOT										0.00	0	20,000,000,000
Total For CLN527										0.00	0	20,000,000,000
CLN527 On 25/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000,000
Total CLN528 SPOT										0.00	0	10,000,000,000
Total For CLN528										0.00	0	10,000,000,000
CLN528 On 29/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000,000
Total CLN529 SPOT										0.00	0	20,000,000,000
Total For CLN529										0.00	0	20,000,000,000
CLN529 On 18/04/2028 Spot Bond					0.00000	225.68604				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN61 On 18/04/2028 Spot Bond			8.71500	96.59835	8.71500	96.57584				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN81 On 28/04/2028 Spot Bond			8.33000	8.33000	8.33000	199.17073				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN88 On 02/03/2028 Spot Bond			8.33000	8.33000	8.33000	199.65830				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLN89 On 20/06/2019 Spot Bond					0.00000	101.28558				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond					0.00000	101.54175				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF13 On 20/09/2019 Spot Bond					0.00000	101.28552				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF14 On 20/06/2020 Spot Bond					0.00000	101.33367			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF15 On 17/08/2021 Spot Bond					0.00000	99.83625			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			7.42000	103.97159	7.42000	103.95058		166,208,000,000.00	22,400,000	5,600,000	
Total COJ04 SPOT								166,208,000,000.00	22,400,000	5,600,000	
Total For COJ04								166,208,000,000.00	22,400,000	5,600,000	
COJ05 On 05/06/2023 Spot Bond			8.98500	118.13143	8.98500	118.10290		12,579,000,000,000.00	1,400,000,000	700,000,000	
Total COJ05 SPOT								12,579,000,000,000.00	1,400,000,000	700,000,000	
Total For COJ05								12,579,000,000,000.00	1,400,000,000	700,000,000	
COJ07 On 23/03/2021 Spot Bond			9.39500	104.82281	9.39500	104.79665		458,476,000,000.00	48,800,000	12,200,000	
Total COJ07 SPOT								458,476,000,000.00	48,800,000	12,200,000	
Total For COJ07								458,476,000,000.00	48,800,000	12,200,000	
COJ08 On 22/06/2026 Spot Bond			9.95000	112.62843	9.95000	112.59840		15,522,000,000,000.00	1,560,000,000	390,000,000	
Total COJ08 SPOT								15,522,000,000,000.00	1,560,000,000	390,000,000	
Total For COJ08								15,522,000,000,000.00	1,560,000,000	390,000,000	
COJG0 On 09/06/2024 Spot Bond			9.60000	106.88809	9.60000	106.86056		407,040,000,000.00	42,400,000	120,600,000	
Total COJG01 SPOT								407,040,000,000.00	42,400,000	120,600,000	
Total For COJG01								407,040,000,000.00	42,400,000	120,600,000	
COT01 On 03/04/2023 Spot Bond			9.83500	98.16326	9.83500	98.13751		133,756,000,000.00	13,600,000	3,400,000	
Total COT01 SPOT								133,756,000,000.00	13,600,000	3,400,000	
Total For COT01								133,756,000,000.00	13,600,000	3,400,000	
COT02 On 03/04/2028 Spot Bond			11.05500	95.96904	11.05500	95.94082		4,422,000,000,000.00	400,000,000	100,000,000	
Total COT02 SPOT								4,422,000,000,000.00	400,000,000	100,000,000	
Total For COT02								4,422,000,000,000.00	400,000,000	100,000,000	
COT03 On 05/06/2028 Spot Bond			11.06000	94.49223	11.06000	94.46428		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			11.81500	98.97163	11.81500	100.36912		0.00	0	0	
Total CPV01 SPOT								0.00	0	0	
Total For CPV01								0.00	0	0	
CS002 On 17/12/2020 Spot Bond					0.00000	101.28069		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CS002 SPOT										0.00	0	0
Total For CS002										0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	98.93286				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	101.19763				0.00	0	0
Total DENG73 SPOT										0.00	0	0
Total For DENG73										0.00	0	0
DENG7 On 28/09/2018 Spot Bond					0.00000	101.05967				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	101.55706				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	101.55706				0.00	0	0
Total DENG76 SPOT										0.00	0	0
Total For DENG76										0.00	0	0
DENG7 On 27/09/2018 Spot Bond					0.00000	101.27051				0.00	0	0
Total DENG77 SPOT										0.00	0	0
Total For DENG77										0.00	0	0
DENG7 On 27/09/2018 Spot Bond					0.00000	101.22808				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	101.66507				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL003 On 24/01/2019 Spot Bond					0.00000	100.60002			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL004 On 20/12/2019 Spot Bond					0.00000	79.79448			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL009 On 20/12/2021 Spot Bond					0.00000	102.42009			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	101.88310			0.00	0	0
Total DSY01 SPOT									0.00	0	0
Total For DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	102.14247			0.00	0	0
Total DSY02 SPOT									0.00	0	0
Total For DSY02									0.00	0	0
DSY03 On 21/11/2024 Spot Bond			9.38000	9.38000	9.38000	107.72811			0.00	0	2,000,000,000
Total DSY03 SPOT									0.00	0	2,000,000,000
Total For DSY03									0.00	0	2,000,000,000
DV2021 On 18/06/2021 Spot Bond			8.88500	103.94203	8.88500	103.91721			0.00	0	70,000,000
Total DV2021 SPOT									0.00	0	70,000,000
Total For DV2021									0.00	0	70,000,000
DV22 On 07/02/2020 Spot Bond			8.42000	104.04148	8.42000	104.01778		5,675,735,076,000.00		674,077,800	809,602,800
Total DV22 SPOT								5,675,735,076,000.00		674,077,800	809,602,800
Total For DV22								5,675,735,076,000.00		674,077,800	809,602,800
DV22/R On 07/02/2020 Spot Bond			100.00000	33.66817	100.00000	33.59283			0.00	0	0
Total DV22/R207 SPOT									0.00	0	0
Total For DV22/R207									0.00	0	0
DV23 On 27/02/2023 Spot Bond			9.07500	105.52471	9.07500	105.49884		4,726,181,955,000.00		520,791,400	731,112,600
Total DV23 SPOT								4,726,181,955,000.00		520,791,400	731,112,600
Total For DV23								4,726,181,955,000.00		520,791,400	731,112,600
DV23/R On 27/02/2023 Spot Bond			100.00000	13.61463	100.00000	13.58416			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	13.61463	100.00000	13.58416			0.00	0	0
Total DV23/R2023 SPOT									0.00	0	0
Total For DV23/R2023									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV24 On 18/02/2024 Spot Bond			9.30000	103.88010	9.30000	103.85402			0.00	0	140,000,000
Total DV24 SPOT									0.00	0	140,000,000
Total For DV24									0.00	0	140,000,000
DV24/R On 18/02/2024 Spot Bond			9.69000	102.16659	9.69000	102.13989			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.16659	9.69000	102.13989			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			10.60500	99.05785	10.60500	99.02958			0.00	0	0
Total DV29 SPOT									0.00	0	0
Total For DV29									0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.25704	10.10000	102.22922			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.25704	10.10000	102.22922			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	101.59410			0.00	0	0
Total DVC029 SPOT									0.00	0	0
Total For DVC029									0.00	0	0
DVC03 On 23/10/2018 Spot Bond					0.00000	100.36702			0.00	0	0
Total DVC030 SPOT									0.00	0	0
Total For DVC030									0.00	0	0
DVF19 On 31/05/2019 Spot Bond					0.00000	102.30747			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	101.69263			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20B On 28/03/2020 Spot Bond					0.00000	101.17528			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF20C On 31/08/2020 Spot Bond					0.00000	101.64186			0.00	0	0
Total DVF20C SPOT									0.00	0	0
Total For DVF20C									0.00	0	0
DVF20D On 23/10/2020 Spot Bond					0.00000	100.38711			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	101.75449			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DVF21 SPOT									0.00	0	0
Total For DVF21									0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	101.16959			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	101.69781			0.00	0	0
Total DVF22B SPOT									0.00	0	0
Total For DVF22B									0.00	0	0
DVF22C On 24/10/2022 Spot Bond					0.00000	100.37509			0.00	0	0
Total DVF22C SPOT									0.00	0	0
Total For DVF22C									0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	100.41170			0.00	0	0
Total DVF24 SPOT									0.00	0	0
Total For DVF24									0.00	0	0
E170 On 01/08/2020 Spot Bond			8.13000	114.39755	8.13000	114.37237		3,252,000,000,000.00	400,000,000	200,000,000	
Total E170 SPOT								3,252,000,000,000.00	400,000,000	200,000,000	
Total For E170								3,252,000,000,000.00	400,000,000	200,000,000	
E170/R On 01/08/2020 Spot Bond			100.00000	31.07109	100.00000	31.00157		0.00	0	0	
Total E170/R207 SPOT								0.00	0	0	
Total For E170/R207								0.00	0	0	
ECN20 On 14/03/2020 Spot Bond			8.79000	102.93257	8.79000	102.90852		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			8.99500	103.92137	8.99500	103.89652		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			9.31000	104.37857	9.31000	104.35276		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			3.75500	105.16613	3.75500	105.12971		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			3.43000	99.82074	3.43000	99.78688		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	118.98251	2.25000	118.94598		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EL037/I2038 SPOT									0.00	0	0
Total For EL037/I2038									0.00	0	0
EL28 On 02/05/2028 Spot Bond			3.27000	129.56375	3.27000	129.52056			1,308,000,000,000.00	400,000,000	320,000,000
Total EL28 SPOT									1,308,000,000,000.00	400,000,000	320,000,000
Total For EL28									1,308,000,000,000.00	400,000,000	320,000,000
EL29 On 19/11/2029 Spot Bond			3.26000	116.58039	3.26000	116.54140			0.00	0	120,000,000
Total EL29 SPOT									0.00	0	120,000,000
Total For EL29									0.00	0	120,000,000
EL30 On 29/07/2030 Spot Bond			3.28000	115.92406	3.28000	115.88521			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			3.40000	106.74966	3.40000	106.71360			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			3.40000	100.98980	3.40000	100.95563			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	118.98251	2.25000	118.94598			0.00	0	0
Total EL36/I2038 SPOT									0.00	0	0
Total For EL36/I2038									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			8.96000	106.12798	8.96000	106.10227			1,792,000,000,000.00	200,000,000	250,000,000
Total EMM01 SPOT									1,792,000,000,000.00	200,000,000	250,000,000
Total For EMM01									1,792,000,000,000.00	200,000,000	250,000,000
EMM02 On 11/03/2021 Spot Bond			8.91500	106.18552	8.91500	106.16036			0.00	0	0
Total EMM02 SPOT									0.00	0	0
Total For EMM02									0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.23000	99.39591	10.23000	99.36897			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			10.40500	10.40500	10.40500	95.20795			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			10.65500	10.65500	10.65500	100.66366			0.00	0	1,666,666,500
Total EMM05 SPOT									0.00	0	1,666,666,500
Total For EMM05									0.00	0	1,666,666,500
EMM06 On 23/06/2025 Spot Bond			10.21000	104.08995	10.21000	103.96371			2,246,200,000,000.00	220,000,000	110,000,000

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 EMM06 SPOT									2,246,200,000,000.00	220,000,000	110,000,000
Total For EMM06									2,246,200,000,000.00	220,000,000	110,000,000
EMM07 On 10/07/2027 Spot Bond			10.06000	106.20049	10.06000	104.97684			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			10.65000	108.37785	10.65000	92.96997			0.00	0	0
Total EMM07P SPOT									0.00	0	0
Total For EMM07P									0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	100.47430			0.00	0	0
Total ENX01 SPOT									0.00	0	0
Total For ENX01									0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	100.44239			0.00	0	0
Total ENX01S SPOT									0.00	0	0
Total For ENX01S									0.00	0	0
EPF002 On 28/05/2018 Spot Bond					0.00000	101.72107			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	99.98465			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	101.68663			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	101.91602			0.00	0	0
Total EPF008 SPOT									0.00	0	0
Total For EPF008									0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	100.26484			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	101.97404			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	100.01543			0.00	0	0
Total EPF012 SPOT									0.00	0	0
Total For EPF012									0.00	0	0
EPF013 On 03/05/2021 Spot Bond					0.00000	100.16655			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF013 SPOT										0.00	0	0
Total For EPF013										0.00	0	0
EPF01L On 01/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02L On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPF03L On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF03U SPOT										0.00	0	0
Total For EPF03U										0.00	0	0
EPFC3 On 06/09/2018 Spot Bond					0.00000	101.50300				0.00	0	0
Total EPFC34 SPOT										0.00	0	0
Total For EPFC34										0.00	0	0
EPFC3I On 06/11/2018 Spot Bond					0.00000	100.00941				0.00	0	0
Total EPFC36 SPOT										0.00	0	0
Total For EPFC36										0.00	0	0
EPFC3 On 04/03/2019 Spot Bond					0.00000	101.59270				0.00	0	0
Total EPFC37 SPOT										0.00	0	0
Total For EPFC37										0.00	0	0
EPFC3I On 03/10/2018 Spot Bond					0.00000	100.76269				0.00	0	0
Total EPFC38 SPOT										0.00	0	0
Total For EPFC38										0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	98.19294				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS08 On 04/10/2018 Spot Bond					0.00000	100.45892				0.00	5,000,000	5,000,000
Total EQS08A SPOT										0.00	5,000,000	5,000,000
Total For EQS08A										0.00	5,000,000	5,000,000
EQS08 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EQS10 On 28/07/2022 Spot Bond					0.00000	100.27503				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11I On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
ERS3B On 17/08/2019 Spot Bond					0.00000	99.84230				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/05/2019 Spot Bond					0.00000	99.82674				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/08/2019 Spot Bond					0.00000	99.83284				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/05/2019 Spot Bond					0.00000	99.80764				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	107.05500	10.00000	107.02700				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	99.82198				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA2 On 17/08/2018 Spot Bond					0.00000	99.98189				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	99.51647				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	100.18306				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	100.14388				0.00	0	0
Total ERSA23 SPOT										0.00	0	0
Total For ERSA23										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA2 On 17/08/2020 Spot Bond					0.00000	99.84899			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	99.84332			0.00	0	0
Total ERSA25 SPOT									0.00	0	0
Total For ERSA25									0.00	0	0
ES23 On 25/01/2023 Spot Bond			8.84000	107.29096	8.84000	107.26533		45,240,598,832,000.00	5,117,714,800	3,469,617,100	
Total ES23 SPOT								15,240,598,832,000.00	5,117,714,800	3,469,617,100	
Total For ES23								15,240,598,832,000.00	5,117,714,800	3,469,617,100	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.89854	10.00000	102.87080		0.00	0	0	
Total ES23/R2023 SPOT								0.00	0	0	
Total For ES23/R2023								0.00	0	0	
ES26 On 02/04/2026 Spot Bond			9.59000	91.33920	9.59000	91.31582		203,757,492,890,000.00	21,246,871,000	16,455,961,200	
Total ES26 SPOT								13,757,492,890,000.00	21,246,871,000	16,455,961,200	
Total For ES26								13,757,492,890,000.00	21,246,871,000	16,455,961,200	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.82385	7.85000	100.80264		0.00	0	0	
Total ES26/R186 SPOT								0.00	0	0	
Total For ES26/R186								0.00	0	0	
ES33 On 15/09/2033 Spot Bond			10.43000	78.95154	10.37500	79.27786		77,424,774,938,000.00	7,423,276,600	27,432,281,100	
Total ES33 SPOT								77,424,774,938,000.00	7,423,276,600	27,432,281,100	
Total For ES33								77,424,774,938,000.00	7,423,276,600	27,432,281,100	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.14696	7.50000	101.12672		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			10.53500	82.69740	10.53500	82.67421		116,889,158,274,000.00	11,095,316,400	37,910,108,400	
Total ES42 SPOT								16,889,158,274,000.00	11,095,316,400	37,910,108,400	
Total For ES42								16,889,158,274,000.00	11,095,316,400	37,910,108,400	
ES42/R On 25/04/2042 Spot Bond			8.50000	100.36457	8.50000	100.34175		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ESFR0: On 20/04/2021 Spot Bond					0.00000	100.46930			0.00	0	10,000,000,000
Total ESFR03 SPOT									0.00	0	10,000,000,000
Total For ESFR03									0.00	0	10,000,000,000
EXX02 On 19/05/2019 Spot Bond					0.00000	98.83106			0.00	20,000,000	10,000,000
Total EXX02 SPOT									0.00	20,000,000	10,000,000
Total For EXX02									0.00	20,000,000	10,000,000
FBJ20Z On 20/03/2020 Spot Bond					0.00000	101.29247			0.00	0	0
Total FBJ20Z SPOT									0.00	0	0
Total For FBJ20Z									0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.33374			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF01U SPOT									0.00	0	0
Total For FIF01U									0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF02U SPOT									0.00	0	0
Total For FIF02U									0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF03U SPOT									0.00	0	0
Total For FIF03U									0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF04U SPOT									0.00	0	0
Total For FIF04U									0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF05U SPOT									0.00	0	0
Total For FIF05U									0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF06U SPOT									0.00	0	0
Total For FIF06U									0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF11U SPOT									0.00	0	0
Total For FIF11U									0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF12U SPOT									0.00	0	0
Total For FIF12U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFB08 On 31/05/2019 Spot Bond					0.00000	102.11033				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond					0.00000	101.12331				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	101.92386				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	100.40056				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	99.91082				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	100.01299				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	99.75566				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FIFC32 On 24/05/2018 Spot Bond					0.00000	101.58496				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			8.17000	103.47105	8.17000	103.44828			5,882,400,000,000.00	720,000,000	390,000,000	
Total FRB05 SPOT									5,882,400,000,000.00	720,000,000	390,000,000	
Total For FRB05									5,882,400,000,000.00	720,000,000	390,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB12 On 02/06/2019 Spot Bond					0.00000	102.25308			0.00	160,000,000	80,000,000
Total FRB12 SPOT									0.00	160,000,000	80,000,000
Total For FRB12									0.00	160,000,000	80,000,000
FRB13 On 02/06/2021 Spot Bond					0.00000	100.48966			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			10.38500	10.38500	10.38500	103.36554			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	104.33605			0.00	160,000,000	80,000,000
Total FRB15 SPOT									0.00	160,000,000	80,000,000
Total For FRB15									0.00	160,000,000	80,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	103.52113			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	101.05583			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	104.61545			0.00	0	0
Total FRB18 SPOT									0.00	0	0
Total For FRB18									0.00	0	0
FRB19 On 14/04/2021 Spot Bond			11.08500	103.96712	11.08500	103.93648			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	103.62796			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	102.21301			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	105.01769			0.00	0	0
Total FRB22 SPOT									0.00	0	0
Total For FRB22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB23 On 20/09/2027 Spot Bond					0.00000	101.99706			0.00	3,000,000,000	3,160,000,000
Total FRB23 SPOT									0.00	3,000,000,000	3,160,000,000
Total For FRB23									0.00	3,000,000,000	3,160,000,000
FRBC2 On 21/12/2018 Spot Bond			8.30000	106.79355	8.30000	106.76969			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond					0.00000	102.38011			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			2.88000	150.70784	2.88000	150.65900		2,304,000,000,000.00	800,000,000	900,000,000	
Total FRBI22 SPOT								2,304,000,000,000.00	800,000,000	900,000,000	
Total For FRBI22								2,304,000,000,000.00	800,000,000	900,000,000	
FRBI23 On 07/12/2023 Spot Bond			3.14000	3.14000	3.14000	292.16831		0.00	0	0	
Total FRBI23 SPOT								0.00	0	0	
Total For FRBI23								0.00	0	0	
FRBI25 On 31/01/2025 Spot Bond			3.10500	3.10500	3.10500	127.26805		0.00	0	0	
Total FRBI25 SPOT								0.00	0	0	
Total For FRBI25								0.00	0	0	
FRBI28 On 31/03/2028 Spot Bond			3.56000	172.02383	3.56000	171.96508		0.00	0	0	
Total FRBI28 SPOT								0.00	0	0	
Total For FRBI28								0.00	0	0	
FRBI29 On 31/03/2029 Spot Bond			3.64500	3.64500	3.64500	86.75847		0.00	0	0	
Total FRBI29 SPOT								0.00	0	0	
Total For FRBI29								0.00	0	0	
FRBI33 On 07/12/2033 Spot Bond			4.14500	4.14500	4.14500	202.44107		0.00	0	0	
Total FRBI33 SPOT								0.00	0	0	
Total For FRBI33								0.00	0	0	
FRBI46 On 31/03/2046 Spot Bond			4.13500	93.75944	4.13500	93.72596		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			4.15000	95.91727	4.15000	96.89217		0.00	0	0	
Total FRBI50 SPOT								0.00	0	0	
Total For FRBI50								0.00	0	0	
FRBZ0 On 30/11/2020 Spot Bond			8.16000	8.16000	8.16000	81.66793		0.00	0	0	
Total FRBZ01 SPOT								0.00	0	0	
Total For FRBZ01								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ0: On 28/10/2024 Spot Bond			9.52000	9.52000	9.52000	55.40392			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ0: On 10/12/2024 Spot Bond			9.55000	9.55000	9.55000	54.71340			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC10: On 03/06/2021 Spot Bond					0.00000	102.08001			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC16: On 20/06/2018 Spot Bond					0.00000	101.32814			0.00	0	0
Total FRC168 SPOT									0.00	0	0
Total For FRC168									0.00	0	0
FRC16: On 31/01/2025 Spot Bond			4.20000	4.20000	4.20000	118.97846			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC17: On 20/06/2018 Spot Bond					0.00000	101.38235			0.00	0	0
Total FRC170 SPOT									0.00	0	0
Total For FRC170									0.00	0	0
FRC17: On 20/06/2018 Spot Bond					0.00000	101.38068			0.00	0	0
Total FRC171 SPOT									0.00	0	0
Total For FRC171									0.00	0	0
FRC17: On 20/06/2018 Spot Bond					0.00000	101.38235			0.00	0	0
Total FRC174 SPOT									0.00	0	0
Total For FRC174									0.00	0	0
FRC17: On 20/09/2018 Spot Bond					0.00000	101.31316			0.00	0	0
Total FRC176 SPOT									0.00	0	0
Total For FRC176									0.00	0	0
FRC17: On 20/09/2018 Spot Bond					0.00000	101.28690			0.00	0	0
Total FRC177 SPOT									0.00	0	0
Total For FRC177									0.00	0	0
FRC17: On 06/08/2023 Spot Bond					0.00000	99.55162			0.00	0	0
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0
FRC17: On 20/09/2020 Spot Bond					0.00000	101.47445			0.00	0	0
Total FRC179 SPOT									0.00	0	0
Total For FRC179									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC18: On 06/08/2023 Spot Bond					0.00000	97.52635			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	103.02510			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	101.66376			0.00	0	0
Total FRC185 SPOT									0.00	0	0
Total For FRC185									0.00	0	0
FRC18: On 20/03/2019 Spot Bond					0.00000	101.35633			0.00	0	0
Total FRC188 SPOT									0.00	0	0
Total For FRC188									0.00	0	0
FRC18: On 20/03/2019 Spot Bond					0.00000	101.36861			0.00	0	0
Total FRC189 SPOT									0.00	0	0
Total For FRC189									0.00	0	0
FRC19: On 02/04/2019 Spot Bond					0.00000	101.41713			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	107.05500	10.00000	107.02700			0.00	0	0
Total FRC193/JIBAR SPOT									0.00	0	0
Total For FRC193/JIBAR									0.00	0	0
FRC19: On 20/06/2024 Spot Bond					0.00000	101.43455			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	101.65069			0.00	0	0
Total FRC206 SPOT									0.00	0	0
Total For FRC206									0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC207 SPOT									0.00	0	0
Total For FRC207									0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC208 SPOT									0.00	0	0
Total For FRC208									0.00	0	0
FRC20: On 07/10/2020 Spot Bond					0.00000	103.54529			0.00	0	0
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC21(On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
FRC21(On 20/12/2019 Spot Bond					0.00000	101.40990			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	100.01587			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	100.01583			0.00	0	0
Total FRC215 SPOT									0.00	0	0
Total For FRC215									0.00	0	0
FRC21(On 04/11/2019 Spot Bond					0.00000	100.14516			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			3.44000	147.79749	3.44000	147.74735			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	101.99135			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC23(On 25/06/2018 Spot Bond					0.00000	101.11778			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			4.30000	143.45575	4.30000	143.40373			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	101.99744			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	111.45934			0.00	0	0
Total FRC236 SPOT									0.00	0	0
Total For FRC236									0.00	0	0
FRC23(On 19/10/2020 Spot Bond					0.00000	115.83575			0.00	0	0
Total FRC237 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC237										0.00	0	0
FRC237 On 08/02/2020 Spot Bond					0.00000	111.91679				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC238 On 19/10/2020 Spot Bond					0.00000	116.36081				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC239 On 19/10/2020 Spot Bond					0.00000	115.26760				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC240 On 08/02/2020 Spot Bond					0.00000	111.49238				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC241 On 08/02/2020 Spot Bond					0.00000	111.16936				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC242 On 19/10/2020 Spot Bond					0.00000	101.11275				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC243 On 08/02/2020 Spot Bond					0.00000	111.03193				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC244 On 19/10/2020 Spot Bond					0.00000	101.10170				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond					0.00000	100.88532				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 08/02/2020 Spot Bond					0.00000	111.02340				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC247 On 08/02/2020 Spot Bond					0.00000	102.81498				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond					0.00000	114.09422				0.00	0	0
Total FRC249 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC249										0.00	0	0
FRC25 On 19/10/2020 Spot Bond					0.00000	96.89624				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	99.89319				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25 On 14/03/2022 Spot Bond					0.00000	101.45910				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25 On 27/03/2020 Spot Bond					0.00000	101.25550				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	100.58260				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25 On 27/03/2020 Spot Bond					0.00000	101.07089				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC25 On 08/05/2020 Spot Bond					0.00000	100.04517				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC25 On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	102.18800				0.00	0	0
Total FRC259 SPOT										0.00	0	0
Total For FRC259										0.00	0	0
FRC26 On 27/02/2023 Spot Bond			3.45500	102.81694	3.45500	102.78200				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC26 On 10/10/2020 Spot Bond					0.00000	100.71058				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC26 On 13/07/2020 Spot Bond					0.00000	100.65465				0.00	0	0
Total FRC262 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC262										0.00	0	0
FRC26: On 15/03/2019 Spot Bond					0.00000	101.29421				0.00	0	0
Total FRC263 SPOT										0.00	0	0
Total For FRC263										0.00	0	0
FRC26: On 13/07/2020 Spot Bond					0.00000	100.65320				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC26: On 20/06/2021 Spot Bond					0.00000	101.58899				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC26: On 23/08/2019 Spot Bond					0.00000	101.74221				0.00	0	0
Total FRC266 SPOT										0.00	0	0
Total For FRC266										0.00	0	0
FRC26: On 06/08/2023 Spot Bond					0.00000	103.48552				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC26: On 10/10/2020 Spot Bond					0.00000	100.71867				0.00	0	0
Total FRC268 SPOT										0.00	0	0
Total For FRC268										0.00	0	0
FRC26: On 21/10/2019 Spot Bond					0.00000	100.44019				0.00	0	0
Total FRC269 SPOT										0.00	0	0
Total For FRC269										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.08000	4.08000	4.08000	144.50041				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.02000	4.02000	4.02000	144.80122				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			4.00000	4.00000	4.00000	144.90166				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD01: 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
FRD17: 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRD17U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.14000	87.54504	4.14000	87.21927				0.00	0	0
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.01500	104.03829	4.01500	104.00135				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond					0.00000	101.09092				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.17479				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	101.51694				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	102.69047				0.00	0	1,900,000,000
Total FRJ22 SPOT										0.00	0	1,900,000,000
Total For FRJ22										0.00	0	1,900,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.44139				0.00	0	0
Total FRJ23 SPOT										0.00	0	0
Total For FRJ23										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.46279				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	101.59283				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS10U On 15/01/2024 Spot Bond			2.93800	2.93800	2.93800	105.58858				0.00	0	0
Total FRS10U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			3.26000	3.26000	3.26000	116.58418				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 23/01/2024 Spot Bond					0.00000	100.38523				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10 On 23/01/2024 Spot Bond					0.00000	100.38523				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			3.40000	105.14729	3.40000	114.11792				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10 On 07/12/2033 Spot Bond			3.44500	219.78173	3.44500	219.70722				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			4.19000	101.36018	4.19000	101.32371				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS11 On 07/12/2033 Spot Bond			3.47500	3.47500	3.47500	218.93097				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS11 On 29/04/2019 Spot Bond					0.00000	100.29110				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS11 On 31/01/2025 Spot Bond			3.45500	124.59191	3.45500	124.54957				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			3.70500	108.99668	3.70500	108.95890				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			3.93000	105.37014	3.93000	105.33297				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS12 On 07/12/2033 Spot Bond			3.59500	119.63440	3.59500	215.85937				0.00	0	0
Total FRS120 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS120										0.00	0	0
FRS12 On 07/12/2033 Spot Bond			3.64500	214.66906	3.64500	214.59514				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS12 On 31/01/2025 Spot Bond			2.98500	112.28624	2.98500	112.24953				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS12 On 07/12/2033 Spot Bond			3.67500	213.91482	3.67500	213.84099				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS12 On 31/01/2038 Spot Bond			4.76000	93.20264	4.76000	93.16767				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS12 On 31/03/2028 Spot Bond			4.35000	160.84704	4.35000	160.78870				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS12 On 31/01/2038 Spot Bond			4.29000	87.17747	4.29000	99.83137				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS12 On 31/03/2028 Spot Bond			3.87000	106.45483	3.87000	167.47649				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS13 On 31/03/2028 Spot Bond			3.93000	166.68188	3.93000	166.62331				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS13 On 07/12/2033 Spot Bond			4.18500	201.57829	4.18500	201.50593				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS13 On 24/03/2020 Spot Bond					0.00000	99.37409				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS13 On 31/01/2038 Spot Bond			4.22000	87.78555	4.22000	100.87317				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS13 On 31/01/2038 Spot Bond			4.47500	4.47500	4.47500	97.14074				0.00	0	0
Total FRS135 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.00000	104.27183	4.00000	104.23486				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			3.74000	169.40093	3.74000	169.34227				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			3.95500	207.03004	3.95500	206.95701				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.87000	167.53509	3.87000	167.47649				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			3.87000	167.53509	3.87000	167.47649				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.16000	98.80493	4.16000	163.39864				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			3.75500	122.31404	3.75500	122.27149				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.14000	149.34831	3.14000	149.29885				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 31/03/2028 Spot Bond			4.22000	162.62765	4.22000	162.56922				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			4.26000	162.07737	4.26000	162.01897				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			3.72500	122.53971	3.72500	122.49717				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			4.23000	162.48987	4.23000	162.43147				0.00	0	0
Total FRS152 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS152									0.00	0	0
FRS15: On 31/03/2028 Spot Bond			4.27000	4.27000	4.27000	161.88176			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS15: On 19/05/2019 Spot Bond					0.00000	117.26808			0.00	0	0
Total FRS157 SPOT									0.00	0	0
Total For FRS157									0.00	0	0
FRS15: On 20/06/2022 Spot Bond					0.00000	86.13954			0.00	0	0
Total FRS158 SPOT									0.00	0	0
Total For FRS158									0.00	0	0
FRS15: On 06/06/2023 Spot Bond					0.00000	90.58003			0.00	0	0
Total FRS159 SPOT									0.00	0	0
Total For FRS159									0.00	0	0
FRS16: On 06/06/2024 Spot Bond					0.00000	91.15886			0.00	0	0
Total FRS160 SPOT									0.00	0	0
Total For FRS160									0.00	0	0
FRS16: On 06/06/2025 Spot Bond					0.00000	89.96351			0.00	0	0
Total FRS161 SPOT									0.00	0	0
Total For FRS161									0.00	0	0
FRS16: On 20/06/2022 Spot Bond					0.00000	69.71323			0.00	0	0
Total FRS162 SPOT									0.00	0	0
Total For FRS162									0.00	0	0
FRS16: On 06/06/2023 Spot Bond					0.00000	73.94252			0.00	0	0
Total FRS163 SPOT									0.00	0	0
Total For FRS163									0.00	0	0
FRS16: On 06/06/2024 Spot Bond					0.00000	76.88716			0.00	0	0
Total FRS164 SPOT									0.00	0	0
Total For FRS164									0.00	0	0
FRS16: On 06/06/2025 Spot Bond					0.00000	76.95666			0.00	0	0
Total FRS165 SPOT									0.00	0	0
Total For FRS165									0.00	0	0
FRS16: On 01/08/2021 Spot Bond					0.00000	43.54978			0.00	0	0
Total FRS166 SPOT									0.00	0	0
Total For FRS166									0.00	0	0
FRS16: On 01/08/2022 Spot Bond					0.00000	58.68810			0.00	0	0
Total FRS167 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS167										0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	56.69412				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	45.30168				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	157.03564				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	100.57111				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	100.60662				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	70.03952				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS175 On 26/01/2024 Spot Bond					0.00000	70.03941				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.79000	2.79000	2.79000	297.07439				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.68000	2.68000	2.68000	298.63675				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.40000	3.40000	3.40000	288.58687				0.00	0	0
Total FRS43 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS43									0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.93000	150.44527	2.93000	150.39631			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	100.24261			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			2.63000	152.02884	2.63000	151.98060			0.00	0	300,000,000
Total FRS51 SPOT									0.00	0	300,000,000
Total For FRS51									0.00	0	300,000,000
FRS62 On 04/11/2026 Spot Bond					0.00000	100.14180			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			3.24000	111.76849	3.24000	111.73118			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			2.96500	87.68791	2.96500	117.68358			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			2.91500	2.91500	2.91500	128.77177			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			2.94500	2.94500	2.94500	128.53302			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			3.59000	3.59000	3.59000	286.00315			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	100.04310			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	101.78419			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			7.83000	101.53984	7.83000	101.51829		375,840,000,000.00		48,000,000	12,000,000
Total FRX19 SPOT								375,840,000,000.00		48,000,000	12,000,000

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 FRX19									375,840,000,000.00	48,000,000	12,000,000
FRX20 On 01/10/2020 Spot Bond			8.00500	102.53397	8.00500	102.51198			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			8.67000	8.67000	8.67000	97.92083			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.18000	112.10205	9.18000	112.07442			0.00	0	500,000,000
Total FRX24 SPOT									0.00	0	500,000,000
Total For FRX24									0.00	0	500,000,000
FRX26 On 01/10/2026 Spot Bond			9.52000	100.90566	9.52000	100.88002		9,520,000,000,000.00		1,000,000,000	500,000,000
Total FRX26 SPOT								9,520,000,000,000.00		1,000,000,000	500,000,000
Total For FRX26								9,520,000,000,000.00		1,000,000,000	500,000,000
FRX27 On 07/03/2027 Spot Bond			9.55000	105.53200	9.55000	105.50525			0.00	0	0
Total FRX27 SPOT									0.00	0	0
Total For FRX27									0.00	0	0
FRX30 On 31/01/2030 Spot Bond			10.01500	100.85932	10.01500	100.83210			0.00	0	0
Total FRX30 SPOT									0.00	0	0
Total For FRX30									0.00	0	0
FRX31 On 21/02/2031 Spot Bond			10.15500	97.41270	10.15500	97.38606			0.00	0	0
Total FRX31 SPOT									0.00	0	0
Total For FRX31									0.00	0	0
FRX32 On 31/03/2032 Spot Bond			10.16000	105.17446	10.16000	103.77644			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			10.94500	75.19632	10.94500	75.17443			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A5 On 20/09/2018 Spot Bond					0.00000	101.25201			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/09/2018 Spot Bond					0.00000	101.36071			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/09/2018 Spot Bond					0.00000	101.31316			0.00	0	0
Total FS1C1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS1C1										0.00	0	0
FS1D1 On 20/09/2018 Spot Bond					0.00000	101.49269				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	101.90463				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	101.89413				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	101.94808				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	102.18542				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	101.92743				0.00	0	0
Total FS3A5 SPOT										0.00	0	0
Total For FS3A5										0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	102.11917				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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.60824				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	99.84629				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	101.73611				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.75603				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	101.88548				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	102.04475				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond					0.00000	102.14427				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GPT44 On 06/06/2018 Spot Bond					0.00000	101.35075				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB01U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	102.16843				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	101.60584				0.00	5,000,000,000	2,540,000,000
Total GRT08 SPOT										0.00	5,000,000,000	2,540,000,000

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 GRT08										0.00	5,000,000,000	2,540,000,000
GRT09 On 15/10/2018 Spot Bond					0.00000	100.84163				0.00	0	42,000,000
Total GRT09 SPOT										0.00	0	42,000,000
Total For GRT09										0.00	0	42,000,000
GRT10 On 13/05/2019 Spot Bond					0.00000	100.51389				0.00	0	2,000,000,000
Total GRT10 SPOT										0.00	0	2,000,000,000
Total For GRT10										0.00	0	2,000,000,000
GRT11 On 13/05/2021 Spot Bond					0.00000	99.88485				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	101.80641				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	100.56161				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	101.98668				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	100.65140				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	100.55422				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			9.24000	104.47298	9.24000	104.44720				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	101.56618				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	102.39036				0.00	0	150,000,000
Total GRT19 SPOT										0.00	0	150,000,000
Total For GRT19										0.00	0	150,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	100.89589				0.00	0	0
Total GRT20 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			9.86000	101.94848	9.86000	100.61832				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	100.55884				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	100.81899				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	101.47888				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	101.52932				0.00	0	0
Total GRT25G SPOT										0.00	0	0
Total For GRT25G										0.00	0	0
GRT26 On 09/03/2028 Spot Bond					0.00000	101.58154				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	100.78753				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	101.67581				0.00	0	0
Total HC5T1 SPOT										0.00	0	0
Total For HC5T1										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB04 On 01/11/2019 Spot Bond					0.00000	100.36756				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	100.94834				0.00	0	0
Total HILB05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	100.70193				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	100.71061				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	101.04791				0.00	0	0
Total HILB08 SPOT										0.00	0	0
Total For HILB08										0.00	0	0
HILB09 On 29/03/2025 Spot Bond					0.00000	101.08176				0.00	0	0
Total HILB09 SPOT										0.00	0	0
Total For HILB09										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	107.05500	10.00000	107.02700				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	99.72335				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	100.66002				0.00	0	0
Total HPF08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HPF08									0.00	0	0
HPF09 On 15/04/2019 Spot Bond					0.00000	100.82244			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	100.90662			0.00	0	0
Total HPF11 SPOT									0.00	0	0
Total For HPF11									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.23000	105.70141	8.23000	105.67787			0.00	0	0
Total HWAY20 SPOT									0.00	0	0
Total For HWAY20									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			100.00000	27.06701	100.00000	27.00645			0.00	0	0
Total HWAY20/R207 SPOT									0.00	0	0
Total For HWAY20/R207									0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			3.17000	291.84909	3.17000	291.75234			0.00	0	70,000,000
Total HWAY23 SPOT									0.00	0	70,000,000
Total For HWAY23									0.00	0	70,000,000
HWAY2 On 07/12/2024 Spot Bond			3.32000	3.32000	3.32000	294.20734		332,000,000,000.00		100,000,000	100,000,000
Total HWAY24 SPOT								332,000,000,000.00		100,000,000	100,000,000
Total For HWAY24								332,000,000,000.00		100,000,000	100,000,000
HWAY3 On 28/02/2033 Spot Bond			3.27000	88.54328	3.27000	100.74097			0.00	0	0
Total HWAY33 SPOT									0.00	0	0
Total For HWAY33									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			10.20500	95.03028	10.20500	95.00415		45,310,200,000,000.00		4,440,000,000	2,820,000,000
Total HWAY34 SPOT								15,310,200,000,000.00		4,440,000,000	2,820,000,000
Total For HWAY34								15,310,200,000,000.00		4,440,000,000	2,820,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.57275	100.00000	11.54684			0.00	0	0
Total HWAY34/R208 SPOT									0.00	0	0
Total For HWAY34/R208									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			10.16500	95.15713	10.16500	95.13106		16,264,000,000,000.00		1,600,000,000	950,000,000
Total HWAY35 SPOT								16,264,000,000,000.00		1,600,000,000	950,000,000
Total For HWAY35								16,264,000,000,000.00		1,600,000,000	950,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.57265	100.00000	11.54675			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	100.55910			0.00	0	0
Total HWF08 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond					0.00000	101.60231			0.00	4,260,000,000	2,130,000,000
Total HWF09 SPOT									0.00	4,260,000,000	2,130,000,000
Total For HWF09									0.00	4,260,000,000	2,130,000,000
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	107.05500	10.00000	107.02700			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			2.28000	133.98572	2.30500	133.73646		443,698,944,000,000.00	194,604,800,000	103,471,192,100	
Total I2025 SPOT								13,698,944,000,000.00	194,604,800,000	103,471,192,100	
Total For I2025								13,698,944,000,000.00	194,604,800,000	103,471,192,100	
I2029 On 31/03/2029 Spot Bond			2.57000	101.55034	2.57000	101.51837		159,632,980,000,000.00	62,114,000,000	57,969,199,800	
Total I2029 SPOT								19,632,980,000,000.00	62,114,000,000	57,969,199,800	
Total For I2029								19,632,980,000,000.00	62,114,000,000	57,969,199,800	
I2033 On 28/02/2033 Spot Bond			2.64000	105.23651	2.64000	105.20322		5,320,081,800,000.00	2,015,182,500	85,892,722,100	
Total I2033 SPOT								5,320,081,800,000.00	2,015,182,500	85,892,722,100	
Total For I2033								5,320,081,800,000.00	2,015,182,500	85,892,722,100	
I2038 On 31/01/2038 Spot Bond			2.60000	129.14637	2.64000	128.30246		138,996,000,000,000.00	53,460,000,000	206,890,394,000	
Total I2038 SPOT								18,996,000,000,000.00	53,460,000,000	206,890,394,000	
Total For I2038								18,996,000,000,000.00	53,460,000,000	206,890,394,000	
I2046 On 31/03/2046 Spot Bond			2.76000	121.72031	2.76000	121.68135		243,991,176,000,000.00	88,402,600,000	113,365,931,200	
Total I2046 SPOT								13,991,176,000,000.00	88,402,600,000	113,365,931,200	
Total For I2046								13,991,176,000,000.00	88,402,600,000	113,365,931,200	
I2050 On 31/12/2050 Spot Bond			2.68000	131.40890	2.75000	129.38467		92,328,144,000,000.00	34,450,800,000	176,104,698,805	
Total I2050 SPOT								12,328,144,000,000.00	34,450,800,000	176,104,698,805	
Total For I2050								12,328,144,000,000.00	34,450,800,000	176,104,698,805	
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	101.72518		0.00	0	0	
Total IBL100 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL100									0.00	0	0
IBL101 On 24/05/2022 Spot Bond			8.71500	8.71500	8.71500	105.38346			0.00	0	0
Total IBL101 SPOT									0.00	0	0
Total For IBL101									0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	102.27402			0.00	0	0
Total IBL102 SPOT									0.00	0	0
Total For IBL102									0.00	0	0
IBL103 On 08/06/2018 Spot Bond					0.00000	101.42557			0.00	0	0
Total IBL103 SPOT									0.00	0	0
Total For IBL103									0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.54564			0.00	0	0
Total IBL104 SPOT									0.00	0	0
Total For IBL104									0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	8.28000	8.28000	100.07228			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	101.78473			0.00	0	0
Total IBL108 SPOT									0.00	0	0
Total For IBL108									0.00	0	0
IBL109 On 07/12/2023 Spot Bond			3.25000	290.73977	3.25000	290.64658			0.00	0	0
Total IBL109 SPOT									0.00	0	0
Total For IBL109									0.00	0	0
IBL110 On 07/03/2019 Spot Bond			8.12000	8.12000	8.12000	101.39801			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			2.70000	2.70000	2.70000	151.60919			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	107.05500	10.00000	107.02700			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			8.15000	8.15000	8.15000	102.97440		200,490,000,000.00		24,600,000	12,300,000
Total IBL45 SPOT								200,490,000,000.00		24,600,000	12,300,000
Total For IBL45								200,490,000,000.00		24,600,000	12,300,000
IBL46 On 15/01/2020 Spot Bond			8.81000	8.81000	8.81000	99.89435			0.00	0	5,289,200
Total IBL46 SPOT									0.00	0	5,289,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL46										0.00	0	5,289,200
IBL50 On 02/08/2020 Spot Bond			8.80000	103.03470	8.80000	103.01019				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL53 On 31/07/2018 Spot Bond					0.00000	100.22424				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL55 On 31/07/2018 Spot Bond			7.93000	102.25550	7.93000	102.23367				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond					0.00000	100.24422				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			7.89000	103.05820	7.89000	103.03618				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			9.40000	106.06447	9.40000	106.03756				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	100.86421				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL64 On 29/07/2019 Spot Bond					0.00000	100.16910				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	100.23057				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			3.43000	147.84888	3.43000	147.79875				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	100.96880				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond					0.00000	99.87412				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	100.78905				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	102.01868				0.00	0	1,000,000,000
Total IBL76 SPOT										0.00	0	1,000,000,000
Total For IBL76										0.00	0	1,000,000,000
IBL77 On 25/11/2020 Spot Bond					0.00000	102.45906				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			9.45000	106.74039	9.45000	106.71316				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			7.72000	104.40189	7.72000	104.38004				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond					0.00000	100.47822				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IBL83 On 22/03/2019 Spot Bond					0.00000	101.20475				0.00	0	1,000,000,000
Total IBL83 SPOT										0.00	0	1,000,000,000
Total For IBL83										0.00	0	1,000,000,000
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond					0.00000	102.43215				0.00	0	1,530,000,000
Total IBL85 SPOT										0.00	0	1,530,000,000

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 IBL85										0.00	0	1,530,000,000
IBL86 On 20/05/2021 Spot Bond					0.00000	103.14646				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			8.02000	101.43275	8.02000	106.27514				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			8.88500	103.48374	8.88500	108.60652				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	17.83001	100.00000	22.83582				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	101.90735				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	101.72933				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	100.66732				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	101.82084				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	101.74213				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	103.06496				0.00	7,500,000,000	5,500,000,000
Total IBL95 SPOT										0.00	7,500,000,000	5,500,000,000
Total For IBL95										0.00	7,500,000,000	5,500,000,000
IBL96 On 21/09/2019 Spot Bond					0.00000	101.19616				0.00	0	0
Total IBL96 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond					0.00000	100.86000				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	101.53918				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			7.89000	101.97207	7.89000	101.95051				0.00	0	0
Total IBL99 SPOT										0.00	0	0
Total For IBL99										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	10.90106	100.00000	10.87667				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	101.46763				0.00	0	0
Total IDCC01 SPOT										0.00	0	0
Total For IDCC01										0.00	0	0
IDCC02 On 26/04/2019 Spot Bond					0.00000	100.30756				0.00	0	0
Total IDCC02 SPOT										0.00	0	0
Total For IDCC02										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond					0.00000	100.51751				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			9.14500	98.69368	9.14500	98.66957				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	102.37193				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.16000	101.56161	10.16000	101.53381				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	99.91347				0.00	0	0
Total IDCG07 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG07										0.00	0	0
IDCG07 On 13/05/2030 Spot Bond			11.05500	101.38263	11.05500	101.38114				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG08 On 05/12/2019 Spot Bond					0.00000	101.60975				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG09 On 05/12/2021 Spot Bond					0.00000	101.63292				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG10 On 05/12/2026 Spot Bond			10.26000	107.67220	10.26000	107.64260				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG11 On 26/04/2021 Spot Bond					0.00000	100.32632				0.00	0	0
Total IDCG12 SPOT										0.00	0	0
Total For IDCG12										0.00	0	0
IDCG12 On 26/04/2023 Spot Bond					0.00000	100.33609				0.00	0	0
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	100.24919				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.38377				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP07 On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP1U On 05/04/2025 Spot Bond			100.00000	5.22794	100.00000	5.21637				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.56000	104.42129	8.56000	104.39725				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			7.53500	103.81337	7.53500	103.79240				0.00	0	0
Total IFC02 SPOT										0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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	107.05500	10.00000	107.02700				0.00	0	0
Total ING211/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 ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond					0.00000	101.31708				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	107.58802				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	100.23433				0.00	0	0
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0
ING360 On 22/09/2022 Spot Bond					0.00000	101.34382				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	101.77312				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	100.22489				0.00	0	0
Total ING370 SPOT										0.00	0	0
Total For ING370										0.00	0	0
ING371 On 31/01/2020 Spot Bond					0.00000	100.23071				0.00	0	0
Total ING371 SPOT										0.00	0	0
Total For ING371										0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	100.24680				0.00	0	0
Total ING375 SPOT										0.00	0	0
Total For ING375										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	99.92874				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	101.55270				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	100.08751				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			11.18500	106.76630	11.18500	106.73421				0.00	0	0
Total INLV04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	101.91373				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	107.05500	10.00000	107.02700				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	100.86953				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond					0.00000	101.25977				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	101.62375				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond					0.00000	101.26658				0.00	0	0
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	101.64953				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	101.32302				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	101.21122				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	101.22449				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	101.23776				0.00	0	0
Total IPF19 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPF19									0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	101.26384			0.00	0	0
Total IPF20 SPOT									0.00	0	0
Total For IPF20									0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	101.30900			0.00	0	0
Total IPF21 SPOT									0.00	0	0
Total For IPF21									0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	101.42809			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	100.01376			0.00	0	0
Total IPF24 SPOT									0.00	0	0
Total For IPF24									0.00	0	0
IPFC18 On 26/07/2018 Spot Bond					0.00000	100.28211			0.00	0	0
Total IPFC18 SPOT									0.00	0	0
Total For IPFC18									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.11000	100.44662	9.11000	100.42190		33,707,000,000,000.00	3,700,000,000	1,850,000,000	
Total IPL10 SPOT								33,707,000,000,000.00	3,700,000,000	1,850,000,000	
Total For IPL10								33,707,000,000,000.00	3,700,000,000	1,850,000,000	
IPL11 On 24/05/2022 Spot Bond					0.00000	101.85476			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	101.13583			0.00	0	1,000,000,000
Total IPL8 SPOT									0.00	0	1,000,000,000
Total For IPL8									0.00	0	1,000,000,000
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IPL9 On 20/05/2021 Spot Bond					0.00000	99.96968			0.00	0	300,000,000
Total IPL9 SPOT									0.00	0	300,000,000
Total For IPL9									0.00	0	300,000,000
IV017/F On 31/01/2022 Spot Bond			2.75000	100.75734	2.75000	100.74974			0.00	0	0
Total IV017/R212 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV017/R212										0.00	0	0
IV019 On 31/03/2028 Spot Bond			5.78000	142.67216	5.78000	142.61498				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV025 On 12/09/2019 Spot Bond					0.00000	102.27724				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2019 Spot Bond					0.00000	100.41581				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			4.30500	4.30500	4.30500	118.21614				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			4.30500	4.30500	4.30500	118.21614				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	101.65932				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2018 Spot Bond					0.00000	100.27163				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	100.55964				0.00	0	0
Total IV033 SPOT										0.00	0	0
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			11.08500	106.23557	11.08500	106.20392				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	106.24592				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	100.52468				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	101.53260				0.00	0	0
Total IV038 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV038										0.00	0	0
IV039 On 31/01/2022 Spot Bond			4.88000	4.88000	4.88000	140.55912				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	103.40321				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			11.43500	102.83595	11.43500	102.80489				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	99.76797				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			11.32500	11.32500	11.32500	109.20320				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	100.30397				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			4.63000	141.82971	4.63000	141.77701				0.00	0	221,000,000
Total IV045 SPOT										0.00	0	221,000,000
Total For IV045										0.00	0	221,000,000
IV046 On 21/06/2022 Spot Bond					0.00000	101.51593				0.00	0	0
Total IV046 SPOT										0.00	0	0
Total For IV046										0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV118U SPOT										0.00	0	0
Total For IV118U										0.00	0	0
IV123U On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV123U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			4.53000	158.41846	4.53000	158.36023				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
IVA726 On 17/05/2018 Spot Bond			7.25000	7.25000	7.25000	99.80176				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			7.25000	7.25000	7.25000	99.66347				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			7.25000	7.25000	7.25000	99.52555				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			7.25000	7.25000	7.25000	99.38801				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			7.30000	7.30000	7.30000	99.24573				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			7.30000	7.30000	7.30000	99.10803				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			7.30000	7.30000	7.30000	98.99030				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			7.30000	7.30000	7.30000	98.69720				0.00	0	0
Total IVA734 SPOT										0.00	0	0
Total For IVA734										0.00	0	0
IVA736 On 25/07/2018 Spot Bond			7.40000	7.40000	7.40000	98.42360				0.00	0	0
Total IVA736 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVA736										0.00	0	0
IVA831 On 03/08/2018 Spot Bond			7.40000	7.40000	7.40000	98.24716				0.00	0	0
Total IVA831 SPOT										0.00	0	0
Total For IVA831										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	107.05500	10.00000	107.02700				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	100.88706				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC033 On 30/06/2019 Spot Bond					0.00000	100.87161				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	100.89165				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond					0.00000	98.29554				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			8.49000	103.81109	8.49000	103.78724				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	46.79443	100.00000	46.68971				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			8.95500	103.81851	8.95500	103.79339				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	101.94497				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	101.16677				0.00	0	0
Total IVC055 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC055										0.00	0	0
IVC060 On 31/07/2018 Spot Bond					0.00000	100.24303				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	100.92593				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	100.01903				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC065 On 10/09/2018 Spot Bond					0.00000	101.50713				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	100.94021				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond					0.00000	100.43123				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC081 On 14/07/2019 Spot Bond					0.00000	100.60023				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	101.88451				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	101.80476				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			9.80500	107.55104	9.80500	107.52276				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	101.06307				0.00	0	100,000,000
Total IVC097 SPOT										0.00	0	100,000,000
Total For IVC097										0.00	0	100,000,000
IVC098 On 14/06/2018 Spot Bond			7.89000	103.72268	7.89000	103.70043				0.00	0	0
Total IVC098 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC098										0.00	0	0
IVC102 On 31/01/2020 Spot Bond					0.00000	100.26959				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	101.08010				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	101.61638				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	101.48339				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	101.06875				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC108 On 29/07/2019 Spot Bond					0.00000	100.26294				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	99.73246				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			9.45500	100.60083	9.45500	100.57517				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	99.76185				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	101.73531				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	101.81850				0.00	0	0
Total IVC113 SPOT										0.00	0	0
Total For IVC113										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	101.49763				0.00	0	0
Total IVC114 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	99.85519				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	101.91295				0.00	0	0
Total IVC119 SPOT										0.00	0	0
Total For IVC119										0.00	0	0
IVC120 On 01/07/2018 Spot Bond					0.00000	100.92160				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	101.22431				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	100.87773				0.00	0	0
Total IVC122 SPOT										0.00	0	0
Total For IVC122										0.00	0	0
IVC124 On 17/09/2018 Spot Bond					0.00000	101.33719				0.00	0	0
Total IVC124 SPOT										0.00	0	0
Total For IVC124										0.00	0	0
IVC126 On 30/04/2019 Spot Bond					0.00000	100.24801				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	101.05301				0.00	0	0
Total IVC127 SPOT										0.00	0	0
Total For IVC127										0.00	0	0
IVC128 On 23/03/2019 Spot Bond					0.00000	101.13680				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	101.05109				0.00	0	0
Total IVC129 SPOT										0.00	0	0
Total For IVC129										0.00	0	0
IVC130 On 23/04/2019 Spot Bond					0.00000	100.40962				0.00	0	0
Total IVC130 SPOT										0.00	0	0
Total For IVC130										0.00	0	0
IVC131 On 08/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000,000
Total IVC131 SPOT										0.00	0	10,000,000,000

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 IVC131										0.00	0	10,000,000,000
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF41U On 16/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF41U SPOT										0.00	0	0
Total For IVF41U										0.00	0	0
IVF47U On 16/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF47U SPOT										0.00	0	0
Total For IVF47U										0.00	0	0
JAS01 On 31/01/2019 Spot Bond					0.00000	100.28024				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For JIBAR										0.00	0	0
KAP00: On 13/06/2019 Spot Bond					0.00000	101.48972				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP00: On 06/06/2019 Spot Bond					0.00000	101.66049				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP00: On 29/06/2018 Spot Bond					0.00000	101.10360				0.00	0	0
Total KAP005 SPOT										0.00	0	0
Total For KAP005										0.00	0	0
KAP00: On 29/06/2021 Spot Bond					0.00000	101.05739				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP00: On 26/10/2021 Spot Bond			9.35500	102.94054	9.35500	102.91483				0.00	0	13,500,000
Total KAP007 SPOT										0.00	0	13,500,000
Total For KAP007										0.00	0	13,500,000
KAP00: On 28/11/2019 Spot Bond					0.00000	102.44740				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP00: On 24/05/2020 Spot Bond					0.00000	101.83476				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP01: On 15/09/2020 Spot Bond					0.00000	101.40426				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP01: On 01/12/2022 Spot Bond					0.00000	101.77588				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP04: On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	100.39700				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KSB00: On 05/08/2020 Spot Bond					0.00000	100.03154				0.00	0	0
Total KSB009 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For KSB009									0.00	0	0
KST01 On 12/07/2020 Spot Bond					0.00000	100.70733			0.00	0	0
Total KST01 SPOT									0.00	0	0
Total For KST01									0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.65000	123.94831	9.65000	123.91657			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK05 On 28/02/2019 Spot Bond					0.00000	101.42244			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK08 On 30/10/2019 Spot Bond					0.00000	100.31375			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LBK08/JIBAR SPOT									0.00	0	0
Total For LBK08/JIBAR									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.38000	104.68707	9.38000	104.66056			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	104.34855	9.62000	104.32147			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	101.98386	9.71000	101.95714			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	100.76914			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	101.79952			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	102.36929			0.00	0	200,000,000
Total LBK17 SPOT									0.00	0	200,000,000
Total For LBK17									0.00	0	200,000,000
LBK18 On 22/03/2022 Spot Bond					0.00000	103.71870			0.00	200,000,000	200,000,000
Total LBK18 SPOT									0.00	200,000,000	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 LBK18									0.00	200,000,000	200,000,000
LBK20 On 08/06/2022 Spot Bond			9.50000	106.62122	9.50000	106.59404			47,500,000,000,000.00	5,000,000,000	3,500,000,000
Total LBK20 SPOT									17,500,000,000,000.00	5,000,000,000	3,500,000,000
Total For LBK20									17,500,000,000,000.00	5,000,000,000	3,500,000,000
LBK21 On 04/09/2018 Spot Bond					0.00000	101.50927			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	101.80605			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	101.72274			0.00	0	0
Total LBK23 SPOT									0.00	0	0
Total For LBK23									0.00	0	0
LBK24 On 10/10/2024 Spot Bond			9.80000	103.14784	9.80000	103.12087			78,400,000,000,000.00	8,000,000,000	4,000,000,000
Total LBK24 SPOT									78,400,000,000,000.00	8,000,000,000	4,000,000,000
Total For LBK24									78,400,000,000,000.00	8,000,000,000	4,000,000,000
LBK25 On 25/03/2019 Spot Bond					0.00000	101.12378			0.00	200,000,000	100,000,000
Total LBK25 SPOT									0.00	200,000,000	100,000,000
Total For LBK25									0.00	200,000,000	100,000,000
LBK26 On 23/03/2021 Spot Bond					0.00000	101.17457			0.00	0	0
Total LBK26 SPOT									0.00	0	0
Total For LBK26									0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	101.26036			0.00	0	0
Total LBK27 SPOT									0.00	0	0
Total For LBK27									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			9.08000	102.32234	9.08000	102.29725			10,801,568,000,000.00	1,189,600,000	627,227,900
Total LGL04 SPOT									10,801,568,000,000.00	1,189,600,000	627,227,900
Total For LGL04									10,801,568,000,000.00	1,189,600,000	627,227,900
LGL05 On 12/12/2021 Spot Bond					0.00000	102.80377			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			9.55000	103.30303	9.55000	103.27671			47,750,000,000,000.00	5,000,000,000	2,500,000,000
Total LGL06 SPOT									17,750,000,000,000.00	5,000,000,000	2,500,000,000
Total For LGL06									17,750,000,000,000.00	5,000,000,000	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	101.77938			0.00	0	0
Total LGL07 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LGL07										0.00	0	0
LGL08 On 28/02/2023 Spot Bond					0.00000	102.98978				0.00	0	0
Total LGL08 SPOT										0.00	0	0
Total For LGL08										0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	103.30238				0.00	0	0
Total LGL09 SPOT										0.00	0	0
Total For LGL09										0.00	0	0
LHC04I On 21/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC04U SPOT										0.00	0	0
Total For LHC04U										0.00	0	0
LHL17 On 14/11/2018 Spot Bond					0.00000	101.11111				0.00	0	0
Total LHL17 SPOT										0.00	0	0
Total For LHL17										0.00	0	0
LHL18 On 14/11/2018 Spot Bond			9.72000	101.63660	9.72000	101.60996				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			13.38000	101.10548	13.38000	101.06931				0.00	0	0
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	99.86556				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	99.88105				0.00	0	0
Total LHL27 SPOT										0.00	0	0
Total For LHL27										0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	99.86607				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	104.87354				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	99.73850				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	100.37483				0.00	0	0
Total LRFB2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LRFB2										0.00	0	0
LRFC2 On 20/11/2019 Spot Bond					0.00000	99.70403				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	101.67844				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	101.73541				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	101.50881				0.00	0	0
Total MAQ0J1 SPOT										0.00	0	0
Total For MAQ0J1										0.00	0	0
MAQ0J On 28/12/2020 Spot Bond					0.00000	101.46292				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	100.01979				0.00	0	0
Total MAQ111 SPOT										0.00	0	0
Total For MAQ111										0.00	0	0
MAQ11 On 10/12/2018 Spot Bond					0.00000	101.33067				0.00	0	0
Total MAQ114 SPOT										0.00	0	0
Total For MAQ114										0.00	0	0
MAQ11 On 31/01/2019 Spot Bond					0.00000	100.21746				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	0.00000				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	98.68395				0.00	0	0
Total MAQ120 SPOT										0.00	0	0
Total For MAQ120										0.00	0	0
MAQ12 On 25/07/2018 Spot Bond					0.00000	98.50922				0.00	0	0
Total MAQ121 SPOT										0.00	0	0
Total For MAQ121										0.00	0	0
MAQ12 On 08/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MAQ122 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ122										0.00	0	0
MBF04 On 17/08/2018 Spot Bond					0.00000	100.08215				0.00	0	800,000,000
Total MBF046 SPOT										0.00	0	800,000,000
Total For MBF046										0.00	0	800,000,000
MBF04 On 07/06/2019 Spot Bond					0.00000	101.97974				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	101.88800				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05 On 17/05/2019 Spot Bond					0.00000	100.02376				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05 On 28/09/2019 Spot Bond					0.00000	101.60341				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBF05 On 27/03/2020 Spot Bond					0.00000	101.38113				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	101.56411				0.00	0	0
Total MBF056 SPOT										0.00	0	0
Total For MBF056										0.00	0	0
MBF05 On 28/08/2020 Spot Bond					0.00000	102.07830				0.00	0	9,800,000,000
Total MBF057 SPOT										0.00	0	9,800,000,000
Total For MBF057										0.00	0	9,800,000,000
MBP03 On 12/09/2019 Spot Bond					0.00000	101.41945				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	100.65580				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	101.68908				0.00	0	0
Total MBP037 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBP037									0.00	0	0
MBP03 On 02/11/2022 Spot Bond					0.00000	100.18247			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	101.74208			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	101.77320			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	100.60585			0.00	0	0
Total MBP041 SPOT									0.00	0	0
Total For MBP041									0.00	0	0
MBP04 On 26/04/2021 Spot Bond					0.00000	100.31429			0.00	0	0
Total MBP042 SPOT									0.00	0	0
Total For MBP042									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.12000	101.41201	8.12000	101.38995			0.00	0	530,400,000
Total MBSA01 SPOT									0.00	0	530,400,000
Total For MBSA01									0.00	0	530,400,000
MBSA0 On 16/04/2019 Spot Bond			8.00000	101.51854	8.00000	101.49678			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			8.17000	101.26671	8.17000	101.24455			0.00	0	3,720,000,000
Total MBSA02 SPOT									0.00	0	3,720,000,000
Total For MBSA02									0.00	0	3,720,000,000
MBSA0 On 15/04/2019 Spot Bond			8.91000	100.61647	8.91000	100.59250			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	103.03328			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond					0.00000	103.14992			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			8.14000	103.97840	8.14000	103.95549			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.21000	105.89441	9.21000	105.86807			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	101.20948			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.18000	9.18000	9.18000	102.76815			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	99.87823			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	99.86798			0.00	0	0
Total MMF201 SPOT									0.00	0	0
Total For MMF201									0.00	0	0
MMF30 On 15/12/2024 Spot Bond					0.00000	99.83043			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	101.96471			0.00	0	0
Total MMF401 SPOT									0.00	0	0
Total For MMF401									0.00	0	0
MMIG0 On 17/03/2019 Spot Bond					0.00000	101.22833			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			9.16500	9.16500	9.16500	103.66916		7,542,795,000,000.00	823,000,000	461,500,000	
Total MMIG02 SPOT								7,542,795,000,000.00	823,000,000	461,500,000	
Total For MMIG02								7,542,795,000,000.00	823,000,000	461,500,000	
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.92618		0.00	0	0	
Total MMIG03 SPOT								0.00	0	0	
Total For MMIG03								0.00	0	0	
MMIG0 On 12/08/2025 Spot Bond			11.11000	11.11000	11.11000	103.60772		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			9.85000	9.85000	9.85000	106.02339		20,685,000,000,000.00	2,100,000,000	1,050,000,000	
Total MMIG05 SPOT								20,685,000,000,000.00	2,100,000,000	1,050,000,000	

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 MMIG05									20,685,000,000,000.00	2,100,000,000	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.95649			0.00	0	0
Total MMIG06 SPOT									0.00	0	0
Total For MMIG06									0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	101.44450			0.00	0	800,000,000
Total MTN06 SPOT									0.00	0	800,000,000
Total For MTN06									0.00	0	800,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	101.18819			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	100.54713			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			10,000,000,000,000.00	100,000,000	100,000,000
Total MTN08U SPOT									10,000,000,000,000.00	100,000,000	100,000,000
Total For MTN08U									10,000,000,000,000.00	100,000,000	100,000,000
MTN09 On 11/10/2022 Spot Bond					0.00000	101.25895			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			2,000,000,000,000.00	20,000,000	20,000,000
Total MTN09U SPOT									2,000,000,000,000.00	20,000,000	20,000,000
Total For MTN09U									2,000,000,000,000.00	20,000,000	20,000,000
MTN10 On 11/10/2024 Spot Bond					0.00000	100.73400			0.00	0	0
Total MTN10 SPOT									0.00	0	0
Total For MTN10									0.00	0	0
MTNC1 On 15/05/2018 Spot Bond					0.00000	99.89990			0.00	0	0
Total MTNC19 SPOT									0.00	0	0
Total For MTNC19									0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA1U SPOT									0.00	0	0
Total For MWA1U									0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA2U SPOT									0.00	0	0
Total For MWA2U									0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	102.36939			0.00	0	0
Total MWAR01 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MWAR01										0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	101.06967				0.00	0	0
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N5D23 On 20/09/2019 Spot Bond					0.00000	101.39468				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	109.72713				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5G23U SPOT										0.00	0	0
Total For N5G23U										0.00	0	0
N6A19 On 20/12/2018 Spot Bond					0.00000	100.74331				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	100.79292				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	100.80229				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	100.81183				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	100.86032				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	101.02200				0.00	0	0
Total N6F26 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For N6F26									0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	89.04147			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			9.35000	95.87574	9.35000	95.85154			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			8.78500	105.03146	8.78500	105.00665			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NAM03 On 01/08/2023 Spot Bond			9.30000	105.81337	9.30000	105.78680			0.00	0	0
Total NAM03 SPOT									0.00	0	0
Total For NAM03									0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.11000	105.04096	10.11000	105.01234			0.00	0	0
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			8.41000	105.18101	8.41000	105.15707		491,144,000,000.00	58,400,000	14,600,000	
Total NBK11A SPOT								491,144,000,000.00	58,400,000	14,600,000	
Total For NBK11A								491,144,000,000.00	58,400,000	14,600,000	
NBK12/ On 19/03/2021 Spot Bond			9.11000	101.99536	9.11000	101.97067		0.00	0	0	
Total NBK12A SPOT								0.00	0	0	
Total For NBK12A								0.00	0	0	
NBK12/ On 19/03/2021 Spot Bond			9.38000	101.32896	9.38000	101.30372		0.00	0	0	
Total NBK12A/R208 SPOT								0.00	0	0	
Total For NBK12A/R208								0.00	0	0	
NBK13/ On 19/03/2024 Spot Bond			9.10000	104.19101	9.10000	104.16581		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			8.58500	105.08537	8.58500	105.35031		0.00	0	0	
Total NBK14A SPOT								0.00	0	0	
Total For NBK14A								0.00	0	0	
NBK15/ On 11/02/2022 Spot Bond			9.13500	101.06056	9.13500	101.03562		0.00	0	0	
Total NBK15A SPOT								0.00	0	0	
Total For NBK15A								0.00	0	0	
NBK16/ On 12/02/2025 Spot Bond			9.31000	102.90932	9.31000	102.88345		32,026,400,000,000.00	3,440,000,000	860,000,000	
Total NBK16A SPOT								32,026,400,000,000.00	3,440,000,000	860,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK16A									12,026,400,000,000.00	3,440,000,000	860,000,000
NBK17, On 22/04/2026 Spot Bond			9.55000	102.69885	9.55000	102.67267			23,302,000,000,000.00	2,440,000,000	1,220,000,000
Total NBK17A SPOT									13,302,000,000,000.00	2,440,000,000	1,220,000,000
Total For NBK17A									13,302,000,000,000.00	2,440,000,000	1,220,000,000
NBK18, On 01/06/2020 Spot Bond			8.65500	105.20410	8.65500	105.17961			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK19, On 01/06/2022 Spot Bond			9.28500	105.43049	9.28500	105.40420			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK20, On 01/06/2026 Spot Bond			9.45000	109.62361	9.45000	109.59581			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond					0.00000	99.59048			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21, On 21/07/2027 Spot Bond			9.87000	107.72479	9.87000	107.69613			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK22, On 19/11/2022 Spot Bond			9.44000	107.08364	9.44000	107.05636			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			9.38000	112.03222	9.38000	112.00385			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond					0.00000	99.99581			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24, On 19/11/2027 Spot Bond			9.71000	112.72157	9.71000	112.69205			19,420,000,000,000.00	2,000,000,000	1,000,000,000
Total NBK24A SPOT									19,420,000,000,000.00	2,000,000,000	1,000,000,000
Total For NBK24A									19,420,000,000,000.00	2,000,000,000	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	99.97822			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25, On 17/02/2023 Spot Bond			9.00000	9.00000	9.00000	108.71399			0.00	0	0
Total NBK25A SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond					0.00000	101.34283				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26J On 10/05/2023 Spot Bond			100.00000	12.25592	100.00000	12.22895				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	102.67829				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27J On 10/05/2026 Spot Bond			9.66000	108.20047	9.66000	108.17273				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	101.68464				0.00	0	0
Total NBK27B SPOT										0.00	0	0
Total For NBK27B										0.00	0	0
NBK28J On 02/08/2023 Spot Bond			9.35000	105.36304	9.35000	105.33644				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	101.91790				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29J On 31/07/2026 Spot Bond			9.61000	107.85136	9.61000	107.82340				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	102.30365				0.00	0	1,500,000,000
Total NBK29B SPOT										0.00	0	1,500,000,000
Total For NBK29B										0.00	0	1,500,000,000
NBK30J On 20/02/2024 Spot Bond			9.14000	104.12530	9.14000	104.09959				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0
NBK30I On 18/02/2021 Spot Bond					0.00000	103.17563				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	102.00090				0.00	0	0
Total NBK31B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK31B										0.00	0	0
NBK32I On 26/02/2019 Spot Bond					0.00000	101.73880				0.00	0	0
Total NBK32B SPOT										0.00	0	0
Total For NBK32B										0.00	0	0
NBK33I On 10/05/2019 Spot Bond					0.00000	100.45251				0.00	0	0
Total NBK33B SPOT										0.00	0	0
Total For NBK33B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond					0.00000	101.13231				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond					0.00000	102.17881				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	103.05151				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK37I On 02/08/2019 Spot Bond					0.00000	100.41631				0.00	0	0
Total NBK37B SPOT										0.00	0	0
Total For NBK37B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	101.31584				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			7.72000	106.47771	7.72000	106.45579				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	43.25112	100.00000	43.15591				0.00	0	0
Total NBK3A/R204 SPOT										0.00	0	0
Total For NBK3A/R204										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			10.88500	10.88500	10.88500	51.25551				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	100.25218				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond					0.00000	102.15102				0.00	0	0
Total NBK41B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	102.51436				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond					0.00000	102.37435				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK44I On 15/02/2021 Spot Bond					0.00000	99.89634				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	100.08752				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	99.89024				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	99.88676				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	100.52931				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.31310				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.05500	104.11025	10.05500	104.08250				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.30619				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.09000	103.19361	10.09000	103.16601				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.31310				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.32405				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.33786				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	101.24534				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	100.73441				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED13 On 25/07/2018 Spot Bond					0.00000	100.69959				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2018 Spot Bond					0.00000	102.33505				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NED14 SPOT									0.00	0	0
Total For NED14									0.00	0	0
NED15 On 08/04/2019 Spot Bond			8.62000	8.62000	8.62000	102.50930			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	101.77149			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	100.64394			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	100.64354			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	104.06136			0.00	0	0
Total NED19 SPOT									0.00	0	0
Total For NED19									0.00	0	0
NED20 On 01/07/2020 Spot Bond			10.38000	105.73309	10.38000	105.70353		62,902,800,000,000.00	6,060,000,000	3,030,000,000	
Total NED20 SPOT								2,902,800,000,000.00	6,060,000,000	3,030,000,000	
Total For NED20								2,902,800,000,000.00	6,060,000,000	3,030,000,000	
NEDT1 On 21/05/2021 Spot Bond					0.00000	108.18841			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	104.81940			0.00	0	0
Total NEDT1B SPOT									0.00	0	0
Total For NEDT1B									0.00	0	0
NET51 On 16/11/2018 Spot Bond					0.00000	99.87803			0.00	0	0
Total NET51 SPOT									0.00	0	0
Total For NET51									0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	105.32206			0.00	0	0
Total NGL01 SPOT									0.00	0	0
Total For NGL01									0.00	0	0
NGL02 On 15/03/2022 Spot Bond					0.00000	104.85142			0.00	0	540,000,000
Total NGL02 SPOT									0.00	0	540,000,000
Total For NGL02									0.00	0	540,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	102.19672			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	101.75245				0.00	0	0
Total NGL04 SPOT										0.00	0	0
Total For NGL04										0.00	0	0
NGLT1/On 01/07/2022 Spot Bond					0.00000	101.27581				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	107.05500	10.00000	107.02700				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	99.96391	13.50000	99.92785				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	101.87472				0.00	0	0
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NHM00 On 20/04/2019 Spot Bond					0.00000	100.60274				0.00	0	0
Total NHM004 SPOT										0.00	0	0
Total For NHM004										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.16500	3.16500	3.16500	126.79732				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			3.55500	3.55500	3.55500	123.78493				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			3.78000	3.78000	3.78000	168.76567				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			4.09000	164.43090	4.09000	164.37241				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			4.11000	80.07565	4.11000	102.53723				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NILB17 SPOT										0.00	0	0
Total For NILB17										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.23000	104.95749	8.23000	104.93410				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			8.86000	8.86000	8.86000	105.15554				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	101.75261				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	101.81067				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	101.83657				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	101.74275				0.00	0	0
Total NQ1A23 SPOT										0.00	0	0
Total For NQ1A23										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	101.85835				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	101.90872				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	101.74275				0.00	0	0
Total NQ1A26 SPOT										0.00	0	0
Total For NQ1A26										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.06000	9.06000	9.06000	105.19235				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	101.78647				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	101.90462				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B1:On 22/05/2018 Spot Bond					0.00000	101.78483				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			9.26000	9.26000	9.26000	105.22918				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	101.80587				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	101.99503				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	101.81803				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	102.20524				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2018 Spot Bond					0.00000	101.84795				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NQF1D On 22/05/2019 Spot Bond					0.00000	102.10497				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			7.90000	107.75764	7.90000	107.73470				0.00	0	0
Total NRA018 SPOT										0.00	0	0
Total For NRA018										0.00	0	0
NRA02:On 31/10/2022 Spot Bond			9.08500	111.77733	9.08500	111.75035				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			3.38000	182.65059	3.38000	182.58900				0.00	0	0
Total NRA023 SPOT										0.00	0	0
Total For NRA023										0.00	0	0
NRA02:On 30/11/2028 Spot Bond			10.81000	114.37236	10.81000	114.33927			134,908,800,000,000.00	12,480,000,000	6,240,000,000	

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 NRA028 SPOT									14,908,800,000,000.00	12,480,000,000	6,240,000,000
Total For NRA028									14,908,800,000,000.00	12,480,000,000	6,240,000,000
NRA028 On 30/11/2028 Spot Bond			100.00000	17.59107	100.00000	17.55192			0.00	0	0
Total NRA028/R186 SPOT									0.00	0	0
Total For NRA028/R186									0.00	0	0
NSN96 On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN96U SPOT									0.00	0	0
Total For NSN96U									0.00	0	0
NSN97 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN97U SPOT									0.00	0	0
Total For NSN97U									0.00	0	0
NSN98 On 04/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN98U SPOT									0.00	0	0
Total For NSN98U									0.00	0	0
NTC18 On 27/02/2019 Spot Bond					0.00000	101.99479			0.00	0	310,000,000
Total NTC18 SPOT									0.00	0	310,000,000
Total For NTC18									0.00	0	310,000,000
NTC19 On 27/07/2020 Spot Bond					0.00000	100.24671			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	100.84244			0.00	0	0
Total NTC20 SPOT									0.00	0	0
Total For NTC20									0.00	0	0
NTC21 On 24/03/2022 Spot Bond					0.00000	101.46816			0.00	0	0
Total NTC21 SPOT									0.00	0	0
Total For NTC21									0.00	0	0
NTC22 On 15/02/2021 Spot Bond					0.00000	99.89157			0.00	0	0
Total NTC22 SPOT									0.00	0	0
Total For NTC22									0.00	0	0
NTC23 On 15/02/2023 Spot Bond					0.00000	99.88886			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	101.04224			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	101.96124			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total OMI01 SPOT									0.00	0	0
Total For OMI01									0.00	0	0
OML02 On 27/11/2019 Spot Bond					0.00000	102.87099			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			9.38000	104.03395	9.38000	104.00761			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	101.46454			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			9.61500	9.61500	9.61500	101.59753		29,110,374,000,000.00	3,027,600,000	1,513,800,000	
Total OML05 SPOT								29,110,374,000,000.00	3,027,600,000	1,513,800,000	
Total For OML05								29,110,374,000,000.00	3,027,600,000	1,513,800,000	
OML06 On 19/03/2022 Spot Bond			10.28000	101.58463	10.28000	101.55696		30,840,000,000,000.00	3,000,000,000	1,500,000,000	
Total OML06 SPOT								30,840,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML06								30,840,000,000,000.00	3,000,000,000	1,500,000,000	
OML07 On 19/03/2025 Spot Bond			11.17500	100.51278	11.17500	100.48308		22,350,000,000,000.00	2,000,000,000	1,000,000,000	
Total OML07 SPOT								22,350,000,000,000.00	2,000,000,000	1,000,000,000	
Total For OML07								22,350,000,000,000.00	2,000,000,000	1,000,000,000	
OML08 On 14/09/2020 Spot Bond					0.00000	102.59375		0.00	0	0	
Total OML08 SPOT								0.00	0	0	
Total For OML08								0.00	0	0	
OML09 On 14/09/2022 Spot Bond			10.27000	103.85194	10.27000	103.82369		21,879,208,000,000.00	2,130,400,000	1,032,600,000	
Total OML09 SPOT								21,879,208,000,000.00	2,130,400,000	1,032,600,000	
Total For OML09								21,879,208,000,000.00	2,130,400,000	1,032,600,000	
OML10 On 14/09/2025 Spot Bond			11.16000	102.69122	11.16000	102.66092		20,757,600,000,000.00	1,860,000,000	930,000,000	
Total OML10 SPOT								20,757,600,000,000.00	1,860,000,000	930,000,000	
Total For OML10								20,757,600,000,000.00	1,860,000,000	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	
PBKS1I 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	
PBKX1I On 16/12/2030 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 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	107.05500	10.00000	107.02700				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	101.48354				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM39 On 04/09/2018 Spot Bond					0.00000	101.55192				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	101.55192				0.00	0	0
Total PMM40 SPOT										0.00	0	0
Total For PMM40										0.00	0	0
PMM42 On 28/05/2018 Spot Bond					0.00000	101.58540				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	101.51058				0.00	0	0
Total PMM43 SPOT										0.00	0	0
Total For PMM43										0.00	0	0
PMM44 On 07/11/2019 Spot Bond					0.00000	100.06863				0.00	0	0
Total PMM44 SPOT										0.00	0	0
Total For PMM44										0.00	0	0
PPC00: On 31/12/2018 Spot Bond					0.00000	99.43582				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC00: On 31/10/2019 Spot Bond					0.00000	98.16775			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	101.78611			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	101.87241			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	101.94791			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	102.09887			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	102.12044			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	102.14200			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			8.36000	117.00306	8.31000	117.30546			932,107,908,880,000.00	3,460,778,458,000	1,851,804,708,800
Total R186 SPOT									12,107,908,880,000.00	460,778,458,000	351,804,708,800
Total For R186									12,107,908,880,000.00	460,778,458,000	351,804,708,800
R197 On 07/12/2023 Spot Bond			2.16000	306.25074	2.18000	305.86414			166,252,938,696,000.00	76,968,953,100	81,645,526,400
Total R197 SPOT									16,252,938,696,000.00	76,968,953,100	81,645,526,400
Total For R197									16,252,938,696,000.00	76,968,953,100	81,645,526,400
R202 On 07/12/2033 Spot Bond			2.58000	243.68199	2.64500	241.70298			814,782,472,800,000.00	315,807,160,000	230,108,662,900
Total R202 SPOT									14,782,472,800,000.00	315,807,160,000	230,108,662,900
Total For R202									14,782,472,800,000.00	315,807,160,000	230,108,662,900
R2023 On 28/02/2023 Spot Bond			7.74500	101.51854	7.70000	101.67568			833,182,787,293,000.00	882,270,211,400	963,736,006,500
Total R2023 SPOT									13,182,787,293,000.00	882,270,211,400	963,736,006,500
Total For R2023									13,182,787,293,000.00	882,270,211,400	963,736,006,500
R2030 On 31/01/2030 Spot Bond			8.72500	96.93253	8.72500	96.90966			681,272,688,630,000.00	1,224,214,634,800	759,210,213,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2030 SPOT									11,272,688,630,000.00	224,214,634,800	759,210,213,300
Total For R2030									11,272,688,630,000.00	224,214,634,800	759,210,213,300
R2032 On 31/03/2032 Spot Bond			8.90000	95.78459	8.90000	95.76181			780,302,682,400,000.00	1,548,348,616,000	990,130,037,800
Total R2032 SPOT									10,302,682,400,000.00	548,348,616,000	990,130,037,800
Total For R2032									10,302,682,400,000.00	548,348,616,000	990,130,037,800
R2035 On 28/02/2035 Spot Bond			9.01500	100.51307	9.01500	100.48899			191,532,903,753,000.00	1,019,582,130,200	626,133,930,100
Total R2035 SPOT									11,532,903,753,000.00	019,582,130,200	626,133,930,100
Total For R2035									11,532,903,753,000.00	019,582,130,200	626,133,930,100
R2037 On 31/01/2037 Spot Bond			9.10500	96.93440	9.10500	96.91056			455,104,164,650,000.00	818,792,330,000	831,253,970,500
Total R2037 SPOT									15,104,164,650,000.00	818,792,330,000	831,253,970,500
Total For R2037									15,104,164,650,000.00	818,792,330,000	831,253,970,500
R204 On 21/12/2018 Spot Bond			6.74000	103.83129	6.72000	103.82436			668,966,568,000,000.00	99,253,200,000	130,615,450,000
Total R204 SPOT									18,966,568,000,000.00	99,253,200,000	130,615,450,000
Total For R204									18,966,568,000,000.00	99,253,200,000	130,615,450,000
R2040 On 31/01/2040 Spot Bond			9.15500	101.01038	9.15500	100.98541			197,149,606,262,500.00	1,113,833,927,500	890,361,366,400
Total R2040 SPOT									17,149,606,262,500.00	113,833,927,500	390,361,366,400
Total For R2040									17,149,606,262,500.00	113,833,927,500	390,361,366,400
R2044 On 31/01/2044 Spot Bond			9.19000	98.07962	9.19000	98.05528			939,744,199,498,000.00	319,885,114,200	769,992,820,800
Total R2044 SPOT									19,744,199,498,000.00	319,885,114,200	769,992,820,800
Total For R2044									19,744,199,498,000.00	319,885,114,200	769,992,820,800
R2048 On 28/02/2048 Spot Bond			9.17000	97.42496	9.17000	97.40122			309,863,103,641,000.00	1,560,508,517,300	1,521,522,743,500
Total R2048 SPOT									19,863,103,641,000.00	560,508,517,300	521,522,743,500
Total For R2048									19,863,103,641,000.00	560,508,517,300	521,522,743,500
R207 On 15/01/2020 Spot Bond			7.22500	102.34726	7.18000	102.39744			346,601,252,557,500.00	324,789,100,700	249,295,211,400
Total R207 SPOT									16,601,252,557,500.00	324,789,100,700	249,295,211,400
Total For R207									16,601,252,557,500.00	324,789,100,700	249,295,211,400
R208 On 31/03/2021 Spot Bond			7.43500	98.99419	7.38500	99.10117			326,085,941,312,000.00	581,854,195,200	316,385,156,200
Total R208 SPOT									16,085,941,312,000.00	581,854,195,200	316,385,156,200
Total For R208									16,085,941,312,000.00	581,854,195,200	316,385,156,200
R209 On 31/03/2036 Spot Bond			9.10000	75.74423	9.04500	76.11800			913,677,014,780,000.00	1,858,645,825,800	1,132,051,881,700
Total R209 SPOT									13,677,014,780,000.00	858,645,825,800	132,051,881,700
Total For R209									13,677,014,780,000.00	858,645,825,800	132,051,881,700
R210 On 31/03/2028 Spot Bond			2.53000	187.95534	2.53000	187.89636			30,253,740,000,000.00	11,958,000,000	74,962,500,000
Total R210 SPOT									10,253,740,000,000.00	11,958,000,000	74,962,500,000
Total For R210									10,253,740,000,000.00	11,958,000,000	74,962,500,000
R212 On 31/01/2022 Spot Bond			2.09000	154.92892	2.13000	154.66490			440,354,556,818,000.00	210,695,960,200	236,033,408,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R212 SPOT									10,354,556,818,000.00	210,695,960,200	236,033,408,200
Total For R212									10,354,556,818,000.00	210,695,960,200	236,033,408,200
R213 On 28/02/2031 Spot Bond			8.86000	87.27642	8.80500	87.63260			497,632,764,218,000.00	846,233,946,300	706,524,034,000
Total R213 SPOT									17,632,764,218,000.00	846,233,946,300	706,524,034,000
Total For R213									17,632,764,218,000.00	846,233,946,300	706,524,034,000
R214 On 28/02/2041 Spot Bond			9.14500	76.09543	9.14500	76.07694			378,015,064,352,500.00	1,353,528,164,500	966,688,216,300
Total R214 SPOT									78,015,064,352,500.00	353,528,164,500	966,688,216,300
Total For R214									78,015,064,352,500.00	353,528,164,500	966,688,216,300
RCG01 On 24/10/2019 Spot Bond					0.00000	100.72210			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
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	102.68842			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	102.04617			0.00	0	0
Total RDFB06 SPOT									0.00	0	0
Total For RDFB06									0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDFB06/JIBAR SPOT									0.00	0	0
Total For RDFB06/JIBAR									0.00	0	0
RDFB0 On 30/09/2019 Spot Bond					0.00000	101.13212			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.96931				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	101.72423				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	101.50247				0.00	0	60,000,000
Total RDFB10 SPOT										0.00	0	60,000,000
Total For RDFB10										0.00	0	60,000,000
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.11248				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	101.75448				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB1 On 12/03/2021 Spot Bond					0.00000	101.41145				0.00	0	0
Total RDFB13 SPOT										0.00	0	0
Total For RDFB13										0.00	0	0
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.44344				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	101.49803				0.00	0	0
Total RDFC38 SPOT										0.00	0	0
Total For RDFC38										0.00	0	0
RDFC3 On 27/07/2018 Spot Bond					0.00000	100.22384				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	100.76670				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	101.04736				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	101.93747				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.96643				0.00	0	0
Total REB02 SPOT										0.00	0	0
Total For REB02										0.00	0	0
REBC0 On 17/05/2018 Spot Bond					0.00000	99.84777				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	101.16132				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20: On 05/04/2019 Spot Bond					0.00000	101.40081				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20: On 05/01/2020 Spot Bond					0.00000	101.14657				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20: On 05/07/2020 Spot Bond					0.00000	101.28753				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	101.78382				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED40 On 26/11/2019 Spot Bond					0.00000	102.54477				0.00	0	0
Total RED401 SPOT										0.00	0	0
Total For RED401										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	102.21587				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	100.02349				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	100.02936				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	101.08923				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	101.77761				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	101.59952				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	100.35811				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	99.99267				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	100.64732				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	101.73191				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42 On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES43I On 03/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES43U SPOT										0.00	0	0
Total For RES43U										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.93500	103.16359	8.93500	103.13896				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			9.38000	104.51125	9.38000	104.48493				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			10.51500	102.56031	10.51500	102.53143				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	107.05500	10.00000	107.02700				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK17 On 30/07/2019 Spot Bond					0.00000	100.94308				0.00	0	0
Total SBK17 SPOT										0.00	0	0
Total For SBK17										0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	101.90912				0.00	0	0
Total SBK18 SPOT										0.00	0	0
Total For SBK18										0.00	0	0
SBK19 On 24/10/2019 Spot Bond					0.00000	100.40571				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK20 On 02/12/2019 Spot Bond					0.00000	104.35028				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	102.57657				0.00	0	5,000,000,000
Total SBK21 SPOT										0.00	0	5,000,000,000
Total For SBK21										0.00	0	5,000,000,000
SBK22 On 28/05/2020 Spot Bond					0.00000	104.31041				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			10.50000	108.64774	10.50000	108.61704			42,630,000,000,000.00	4,060,000,000	2,030,000,000
Total SBK23 SPOT									12,630,000,000,000.00	4,060,000,000	2,030,000,000
Total For SBK23									12,630,000,000,000.00	4,060,000,000	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	101.89701			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	103.97944			0.00	0	0
Total SBK25 SPOT									0.00	0	0
Total For SBK25									0.00	0	0
SBK26 On 25/04/2021 Spot Bond			10.18500	105.68315	10.18500	105.65446			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBS16 On 22/09/2018 Spot Bond					0.00000	101.41049			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	102.71212			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.61000	108.08283	8.61000	108.05781			9,815,400,000,000.00	1,140,000,000	603,000,000
Total SBS19 SPOT									9,815,400,000,000.00	1,140,000,000	603,000,000
Total For SBS19									9,815,400,000,000.00	1,140,000,000	603,000,000
SBS20 On 15/05/2026 Spot Bond			9.34500	103.80613	9.34500	103.77995			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	102.82740			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS24 On 24/05/2019 Spot Bond					0.00000	102.45723			0.00	0	500,000,000
Total SBS24 SPOT									0.00	0	500,000,000
Total For SBS24									0.00	0	500,000,000
SBS25 On 24/05/2019 Spot Bond			7.71500	105.23997	7.71500	105.21796			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS25 SPOT									0.00	0	0
Total For SBS25									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			8.95000	107.44669	8.95000	107.42071			311,460,000,000.00	34,800,000	8,700,000
Total SBS27 SPOT									311,460,000,000.00	34,800,000	8,700,000
Total For SBS27									311,460,000,000.00	34,800,000	8,700,000
SBS29 On 12/06/2019 Spot Bond			7.68500	104.59916	7.68500	104.57749			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.48000	96.68670	9.48000	96.66197			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	101.39677			0.00	0	130,000,000
Total SBS30 SPOT									0.00	0	130,000,000
Total For SBS30									0.00	0	130,000,000
SBS31 On 12/06/2027 Spot Bond			9.56500	105.33174	9.56500	105.30470			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	101.23881			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			9.60500	103.74512	9.60500	103.71867			28,815,000,000,000.00	3,000,000,000	1,500,000,000
Total SBS34 SPOT									28,815,000,000,000.00	3,000,000,000	1,500,000,000
Total For SBS34									28,815,000,000,000.00	3,000,000,000	1,500,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	100.55065			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			7.95000	102.26739	7.95000	102.24537			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.23000	101.84652	9.23000	101.82114			0.00	0	1,022,300,000
Total SBS38 SPOT									0.00	0	1,022,300,000
Total For SBS38									0.00	0	1,022,300,000
SBS39 On 29/01/2030 Spot Bond			9.96000	101.00044	9.96000	100.97333			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			8.60000	99.88376	8.60000	99.86054			9,976,000,000,000.00	1,160,000,000	639,900,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS4 SPOT										9,976,000,000,000.00	1,160,000,000	639,900,000
Total For SBS4										9,976,000,000,000.00	1,160,000,000	639,900,000
SBS40 On 12/11/2020 Spot Bond					0.00000	100.86041				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			8.65000	104.84755	8.65000	104.82303				0.00	0	0
Total SBS41 SPOT										0.00	0	0
Total For SBS41										0.00	0	0
SBS42 On 12/11/2025 Spot Bond			9.25000	107.37343	9.25000	107.34661				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			9.57000	107.65964	9.57000	107.63183				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS44 On 15/02/2019 Spot Bond					0.00000	100.15257				0.00	0	0
Total SBS44 SPOT										0.00	0	0
Total For SBS44										0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	101.10889				0.00	0	0
Total SBS45 SPOT										0.00	0	0
Total For SBS45										0.00	0	0
SBS46 On 15/02/2023 Spot Bond			8.67500	110.04928	8.67500	110.02346				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	101.52141				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	100.70867				0.00	0	1,250,000,000
Total SBS48 SPOT										0.00	0	1,250,000,000
Total For SBS48										0.00	0	1,250,000,000
SBS49 On 31/01/2022 Spot Bond					0.00000	100.39353				0.00	2,400,000,000	1,200,000,000
Total SBS49 SPOT										0.00	2,400,000,000	1,200,000,000
Total For SBS49										0.00	2,400,000,000	1,200,000,000
SBS50 On 31/01/2022 Spot Bond			8.86000	104.43935	8.86000	104.41435				0.00	0	0
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.35000	9.35000	9.35000	104.49755				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	101.02105				0.00	0	0
Total SBS52 SPOT										0.00	0	0
Total For SBS52										0.00	0	0
SBS53 On 03/05/2027 Spot Bond					0.00000	99.63125				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	101.39539				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	102.32311				0.00	0	880,000,000
Total SBS55 SPOT										0.00	0	880,000,000
Total For SBS55										0.00	0	880,000,000
SBS56 On 12/06/2022 Spot Bond			8.56000	8.56000	8.56000	104.97212				0.00	0	0
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	102.49530				0.00	0	2,500,000,000
Total SBS57 SPOT										0.00	0	2,500,000,000
Total For SBS57										0.00	0	2,500,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	102.50877				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	100.69660				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	100.51956				0.00	0	0
Total SBS60 SPOT										0.00	0	0
Total For SBS60										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.19000	291.57225	3.19000	291.47543				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			4.04500	4.04500	4.04500	204.80252				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	102.35875				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBT101 SPOT										0.00	0	0
Total For SBT101										0.00	0	0
SBT102 On 30/09/2022 Spot Bond					0.00000	101.41942				0.00	0	0
Total SBT102 SPOT										0.00	0	0
Total For SBT102										0.00	0	0
SBT201 On 13/02/2023 Spot Bond					0.00000	99.93351				0.00	4,000,000,000	4,000,000,000
Total SBT201 SPOT										0.00	4,000,000,000	4,000,000,000
Total For SBT201										0.00	4,000,000,000	4,000,000,000
SGI004 On 20/01/2021 Spot Bond					0.00000	101.02482				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	101.02495				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	100.91352				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	107.05500	10.00000	107.02700				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			7.87500	102.23253	7.87500	102.21092				0.00	0	23,201,716,800
Total SLI3 SPOT										0.00	0	23,201,716,800
Total For SLI3										0.00	0	23,201,716,800
SLI4 On 15/08/2021 Spot Bond					0.00000	101.00996				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA1 On 15/08/2019 Spot Bond					0.00000	99.88935				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	99.88577				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	99.89224				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLRA3 SPOT										0.00	0	0
Total For SLRA3										0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.88891				0.00	0	0
Total SLRA4 SPOT										0.00	0	0
Total For SLRA4										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond					0.00000	99.88397				0.00	0	0
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	99.88238				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	99.88203				0.00	0	0
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.88145				0.00	0	0
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond					0.00000	99.87309				0.00	0	0
Total SLRC1 SPOT										0.00	0	0
Total For SLRC1										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	99.86990				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	99.87618				0.00	0	0
Total SLRC3 SPOT										0.00	0	0
Total For SLRC3										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.87332				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	102.39075				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			10.25000	10.25000	10.25000	106.64548			31,775,000,000,000.00	3,100,000,000	1,550,000,000	
Total SNT03 SPOT									31,775,000,000,000.00	3,100,000,000	1,550,000,000	
Total For SNT03									31,775,000,000,000.00	3,100,000,000	1,550,000,000	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.66765			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SPDA1 On 21/08/2021 Spot Bond					0.00000	102.60400				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA1 On 21/08/2020 Spot Bond					0.00000	101.85972				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.89586				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	101.84914				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	102.03343				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	101.91967				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond					0.00000	101.88750				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	101.63221				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00 On 31/10/2019 Spot Bond					0.00000	100.25365				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			8.78500	99.27755	8.78500	99.25424				0.00	0	0
Total SSA06 SPOT										0.00	0	0
Total For SSA06										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			8.95500	95.23937	8.95500	95.21658				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN004 On 31/03/2021 Spot Bond			8.95500	95.23937	8.95500	95.21658				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN005 On 31/01/2025 Spot Bond			3.72000	3.72000	3.72000	122.53483				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN011 On 21/12/2026 Spot Bond			9.81000	107.99601	9.81000	107.96760				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN017 On 28/02/2031 Spot Bond			10.67500	76.01179	10.67500	75.99031				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN021 On 21/01/2019 Spot Bond					0.00000	100.41015				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN024 On 16/01/2019 Spot Bond					0.00000	100.55311				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN026 On 25/09/2019 Spot Bond					0.00000	101.16643				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN027 On 07/12/2023 Spot Bond					0.00000	101.84598				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN029 On 17/03/2020 Spot Bond					0.00000	101.31157				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN033 On 02/06/2020 Spot Bond					0.00000	101.75245				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN034 On 17/11/2020 Spot Bond					0.00000	99.83948				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN035 On 01/06/2021 Spot Bond					0.00000	101.87694				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN037 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.71640				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN040 On 13/10/2023 Spot Bond					0.00000	100.65460				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN041 On 13/10/2023 Spot Bond			9.10000	103.65925	9.10000	103.63404				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN041 On 31/01/2038 Spot Bond			4.24000	100.61049	4.24000	100.57416				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN044 On 09/02/2027 Spot Bond					0.00000	98.26524				0.00	0	70,000,000
Total SSN044 SPOT										0.00	0	70,000,000
Total For SSN044										0.00	0	70,000,000
SSN044 On 30/04/2027 Spot Bond					0.00000	100.25365				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN047 On 05/04/2027 Spot Bond					0.00000	100.71941				0.00	9,000,000,000	9,000,000,000
Total SSN047 SPOT										0.00	9,000,000,000	9,000,000,000
Total For SSN047										0.00	9,000,000,000	9,000,000,000
SSN048 On 21/06/2018 Spot Bond					0.00000	107.26971				0.00	0	0
Total SSN048 SPOT										0.00	0	0
Total For SSN048										0.00	0	0
SSN049 On 30/09/2027 Spot Bond					0.00000	101.73678				0.00	0	0
Total SSN049 SPOT										0.00	0	0
Total For SSN049										0.00	0	0
SSN050 On 08/12/2023 Spot Bond			3.21000	3.21000	3.21000	291.19883				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN051 On 26/09/2018 Spot Bond					0.00000	104.88965				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN052 On 26/10/2020 Spot Bond					0.00000	100.31727				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN05: On 26/10/2020 Spot Bond			7.43700	102.42630	7.43700	102.40586				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN05: On 26/10/2022 Spot Bond					0.00000	100.33981				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05: On 03/11/2022 Spot Bond					0.00000	100.16737				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	100.48753				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	100.54472	8.40000	100.78997				0.00	0	0
Total SSN059 SPOT										0.00	0	0
Total For SSN059										0.00	0	0
SSN06: On 05/10/2022 Spot Bond					0.00000	100.76948				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN06: On 31/03/2028 Spot Bond			3.75000	3.75000	3.75000	169.19790				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN06: On 31/01/2025 Spot Bond			3.37500	3.37500	3.37500	125.16511				0.00	0	0
Total SSN062 SPOT										0.00	0	0
Total For SSN062										0.00	0	0
SSN06: On 31/01/2038 Spot Bond			4.02000	4.02000	4.02000	103.92366				0.00	0	0
Total SSN063 SPOT										0.00	0	0
Total For SSN063										0.00	0	0
SSN06: On 31/03/2029 Spot Bond			3.87000	3.87000	3.87000	89.56272				0.00	0	0
Total SSN064 SPOT										0.00	0	0
Total For SSN064										0.00	0	0
SSN06: On 31/03/2028 Spot Bond			3.71000	3.71000	3.71000	169.77620				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.33000	99.25667	9.33000	99.23194				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	101.83848				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/08/2019 Spot Bond					0.00000	102.27443				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			8.83000	102.18413	8.83000	102.15975				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	102.04714				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	101.94517				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			8.73000	105.69831	8.73000	105.67337				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	101.79211				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	101.87571				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	101.94092				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			8.83000	105.22183	8.83000	105.19672				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 21/08/2018 Spot Bond					0.00000	101.88111				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	101.69873				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			8.78000	104.04658	8.78000	104.02188				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	101.87040				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	101.91284				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	106.11176	8.55000	106.08722				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	101.71058				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	101.70174				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	101.02413				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	100.86471				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	100.79560				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS139 On 27/05/2019 Spot Bond					0.00000	102.23841				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141 On 28/10/2019 Spot Bond					0.00000	100.62895				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	100.23866				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144 On 20/03/2020 Spot Bond					0.00000	101.20811				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	101.24394				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	100.62585				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	100.71587				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.22542				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS15C On 16/11/2018 Spot Bond					0.00000	99.88127				0.00	0	0
Total TFS150 SPOT										0.00	0	0
Total For TFS150										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	101.62549				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS152 On 25/04/2019 Spot Bond					0.00000	100.32389				0.00	0	0
Total TFS152 SPOT										0.00	0	0
Total For TFS152										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond					0.00000	100.51916				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	102.69476	8.73000	102.67059				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A€ On 18/07/2018 Spot Bond					0.00000	100.59385				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A€ On 18/07/2018 Spot Bond			8.22000	8.22000	8.22000	102.50712				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A€ On 18/07/2018 Spot Bond					0.00000	100.55098				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	100.59236				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	100.53932				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	100.53695				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	100.59795				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	100.59558				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	100.57487				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	100.78204				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	100.78439				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2018 Spot Bond					0.00000	100.77262				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	101.81717				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	101.87045				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			8.78000	8.78000	8.78000	102.41592				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	101.83848				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	101.91307				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			8.69000	101.66308	8.69000	101.63920				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	101.82783				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	101.91307				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			8.80000	101.20959	8.80000	101.18552				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B0 On 21/08/2019 Spot Bond					0.00000	102.00896				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	102.00896				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond					0.00000	102.00896				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	102.00896				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	103.13771				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	103.13771				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	102.17939				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	102.17726				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	102.87132				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	102.85969				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	102.94113				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	102.85855				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	101.78947				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	101.83636				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	102.22159				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A3 On 21/08/2020 Spot Bond			8.93000	102.79823	8.93000	102.77342				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	101.79160				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	101.94917				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	101.45289				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			8.82000	103.71772	8.82000	103.69300				0.00	0	200,000,000
Total TH13A8 SPOT										0.00	0	200,000,000
Total For TH13A8										0.00	0	200,000,000
TH13A8 On 21/08/2018 Spot Bond					0.00000	101.87570				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	102.00885				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	102.01098				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	102.05780				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	102.01530				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	102.00246				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond					0.00000	102.15794				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C:On 21/08/2020 Spot Bond					0.00000	102.17497				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C:On 21/08/2020 Spot Bond					0.00000	102.16402				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C:On 21/08/2020 Spot Bond					0.00000	102.20650				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	102.27505				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	102.86032				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	102.86032				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	102.90668				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	102.87489				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	102.90287				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A:On 21/11/2019 Spot Bond					0.00000	102.38123				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	101.94266				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A:On 21/11/2021 Spot Bond			8.92500	108.24840	8.92500	108.22230				0.00	0	170,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14A4 SPOT										0.00	0	170,000,000
Total For TH14A4										0.00	0	170,000,000
TH14A4 On 21/11/2019 Spot Bond					0.00000	102.29912				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	102.86528				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			8.87500	102.79263	8.87500	105.79818				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	102.07254				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	102.00867				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	101.98311				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	102.17898				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	102.13640				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	102.11086				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	102.81722				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	102.77256				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D2 On 21/11/2021 Spot Bond					0.00000	102.71089				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	101.84889				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	101.89162				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.13760				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	101.93848				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	102.03857				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15D On 21/11/2022 Spot Bond					0.00000	102.65794				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH9A On 18/07/2019 Spot Bond					0.00000	101.08698				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	100.56064				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C On 18/07/2019 Spot Bond					0.00000	102.31051				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	100.80258				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			8.53000	8.53000	8.53000	97.14599				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R On 22/02/2020 Spot Bond			100.00000	34.20989	100.00000	34.14499				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL20/R: On 25/11/2020 Spot Bond			10.00000	107.05500	10.00000	107.02700			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	101.57532			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	101.62221			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			8.89000	102.15146	8.89000	102.12732			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			9.43000	102.39771	9.43000	102.37207			0.00	0	0
Total TL25 SPOT									0.00	0	0
Total For TL25									0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	102.82646			0.00	0	0
Total TL26 SPOT									0.00	0	0
Total For TL26									0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	100.37770			0.00	0	0
Total TL27 SPOT									0.00	0	0
Total For TL27									0.00	0	0
TL28 On 24/04/2025 Spot Bond			9.58000	98.92410	9.58000	98.89881			0.00	0	0
Total TL28 SPOT									0.00	0	0
Total For TL28									0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	100.39010			0.00	0	0
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0
TLC04 On 21/09/2018 Spot Bond					0.00000	101.05276			0.00	0	0
Total TLC04 SPOT									0.00	0	0
Total For TLC04									0.00	0	0
TLC05 On 22/09/2019 Spot Bond					0.00000	101.12502			0.00	0	0
Total TLC05 SPOT									0.00	0	0
Total For TLC05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20 On 17/09/2020 Spot Bond			8.73500	105.22450	8.73500	105.20005			788,200,978,000,000.00	90,234,800,000	56,316,300,000
Total TN20 SPOT									18,200,978,000,000.00	90,234,800,000	56,316,300,000
Total For TN20									18,200,978,000,000.00	90,234,800,000	56,316,300,000
TN20/R On 17/09/2020 Spot Bond			100.00000	25.15754	100.00000	25.10216			0.00	0	0
Total TN20/R208 SPOT									0.00	0	0
Total For TN20/R208									0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	17.36715	100.00000	17.32829			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			9.27500	106.58719	9.27500	106.56093			271,943,000,000,000.00	29,320,000,000	16,046,500,000
Total TN23 SPOT									1,943,000,000,000.00	29,320,000,000	16,046,500,000
Total For TN23									1,943,000,000,000.00	29,320,000,000	16,046,500,000
TN23/R On 06/11/2023 Spot Bond			100.00000	11.96233	100.00000	11.93599			0.00	0	0
Total TN23/R2023 SPOT									0.00	0	0
Total For TN23/R2023									0.00	0	0
TN25 On 19/08/2025 Spot Bond			10.17000	98.70957	10.17000	98.68252			782,276,400,000,000.00	76,920,000,000	25,480,000,000
Total TN25 SPOT									12,276,400,000,000.00	76,920,000,000	25,480,000,000
Total For TN25									12,276,400,000,000.00	76,920,000,000	25,480,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	11.63787	100.00000	11.61183			0.00	0	0
Total TN25/R186 SPOT									0.00	0	0
Total For TN25/R186									0.00	0	0
TN27 On 14/11/2027 Spot Bond			10.19000	92.18900	10.19000	92.16370			40,760,000,000,000.00	4,000,000,000	1,030,000,000
Total TN27 SPOT									10,760,000,000,000.00	4,000,000,000	1,030,000,000
Total For TN27									10,760,000,000,000.00	4,000,000,000	1,030,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	8.88121	100.00000	8.86134			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			10.75500	99.17329	10.75500	99.14490			316,197,000,000,000.00	29,400,000,000	14,370,000,000
Total TN30 SPOT									16,197,000,000,000.00	29,400,000,000	14,370,000,000
Total For TN30									16,197,000,000,000.00	29,400,000,000	14,370,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	120.35017	8.00000	120.32438			0.00	0	0
Total TN30/R2030 SPOT									0.00	0	0
Total For TN30/R2030									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN40 On 09/10/2040 Spot Bond			11.25500	96.81750	11.25500	96.78853			234,104,000,000,000.00	20,800,000,000	9,600,000,000
Total TN40 SPOT									14,104,000,000,000.00	20,800,000,000	9,600,000,000
Total For TN40									14,104,000,000,000.00	20,800,000,000	9,600,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.91971	10.75000	100.89083			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TNF18 On 22/08/2018 Spot Bond					0.00000	101.86514			0.00	0	1,400,000,000
Total TNF18 SPOT									0.00	0	1,400,000,000
Total For TNF18									0.00	0	1,400,000,000
TORQ1 On 15/08/2018 Spot Bond					0.00000	99.87230			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	101.12726			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond					0.00000	99.85153			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TORQ7 On 15/08/2019 Spot Bond					0.00000	99.89110			0.00	0	0
Total TORQ7 SPOT									0.00	0	0
Total For TORQ7									0.00	0	0
TORQ8 On 15/08/2018 Spot Bond					0.00000	99.88842			0.00	0	0
Total TORQ8 SPOT									0.00	0	0
Total For TORQ8									0.00	0	0
TORQ9 On 15/08/2018 Spot Bond					0.00000	99.88439			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	107.05500	10.00000	107.02700			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	100.90189			0.00	0	10,200,000,000
Total TPDA05 SPOT									0.00	0	10,200,000,000
Total For TPDA05									0.00	0	10,200,000,000
TPDA0 On 30/11/2018 Spot Bond					0.00000	101.96213			0.00	0	0
Total TPDA06 SPOT									0.00	0	0
Total For TPDA06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TPDA0: On 30/11/2020 Spot Bond			8.88500	105.63250	8.88500	105.60714				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TRA2A: On 14/12/2018 Spot Bond					0.00000	101.37243				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond					0.00000	101.43579				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			9.08000	105.25197	9.08000	105.22629				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	101.37397				0.00	0	0
Total TRA2A4 SPOT										0.00	0	0
Total For TRA2A4										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond					0.00000	101.43579				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			8.88000	8.88000	8.88000	105.73884				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	101.51347				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	101.57495				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	101.73715				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	101.79889				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D: On 14/12/2020 Spot Bond					0.00000	102.19963				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2D: On 14/12/2020 Spot Bond					0.00000	102.19963				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	99.92169				0.00	0	0
Total TRA3A1 SPOT										0.00	0	0
Total For TRA3A1										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	99.91336				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	99.91109				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	99.89545				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRAA2: On 14/06/2019 Spot Bond					0.00000	101.42308				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	101.81428				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	101.45915				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2: On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1: On 14/06/2019 Spot Bond					0.00000	103.12354				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2019 Spot Bond					0.00000	103.67594				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP222 On 10/05/2018 Spot Bond					0.00000	100.00000				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	99.69896				0.00	0	0
Total TSP224 SPOT										0.00	0	0
Total For TSP224										0.00	0	0
TSP226 On 07/06/2018 Spot Bond					0.00000	99.40306				0.00	0	0
Total TSP226 SPOT										0.00	0	0
Total For TSP226										0.00	0	0
TSP227 On 21/06/2018 Spot Bond					0.00000	99.08865				0.00	0	0
Total TSP227 SPOT										0.00	0	0
Total For TSP227										0.00	0	0
TTO01L On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond					0.00000	100.39405				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC26 On 14/05/2018 Spot Bond					0.00000	101.81222				0.00	600,000,000	300,000,000
Total TWC263 SPOT										0.00	600,000,000	300,000,000
Total For TWC263										0.00	600,000,000	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC26 On 17/05/2018 Spot Bond					0.00000	101.72890				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	101.47544				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	100.54444				0.00	0	0
Total TWC266 SPOT										0.00	0	0
Total For TWC266										0.00	0	0
TWC26 On 13/07/2018 Spot Bond					0.00000	100.44362				0.00	0	0
Total TWC267 SPOT										0.00	0	0
Total For TWC267										0.00	0	0
TWC26 On 23/07/2018 Spot Bond					0.00000	100.40329				0.00	0	0
Total TWC268 SPOT										0.00	0	0
Total For TWC268										0.00	0	0
TWC26 On 25/07/2018 Spot Bond					0.00000	100.30288				0.00	0	0
Total TWC269 SPOT										0.00	0	0
Total For TWC269										0.00	0	0
TWC27 On 31/07/2018 Spot Bond					0.00000	100.20192				0.00	0	0
Total TWC270 SPOT										0.00	0	0
Total For TWC270										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.23500	105.56119	9.23500	105.53530				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.30000	107.24330	10.30000	107.21403				0.00	0	990,000,000
Total UG26 SPOT										0.00	0	990,000,000
Total For UG26										0.00	0	990,000,000
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	99.77148			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	99.77352			0.00	0	0
Total VKC24 SPOT									0.00	0	0
Total For VKC24									0.00	0	0
VKC25 On 05/06/2018 Spot Bond					0.00000	101.36678			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	0.00000			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	101.54447			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	101.21768			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	100.81609			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	100.75112			0.00	0	0
Total VKE10 SPOT									0.00	0	0
Total For VKE10									0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	100.48274			0.00	0	0
Total VKE11 SPOT									0.00	0	0
Total For VKE11									0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	100.16468			0.00	0	0
Total VKE12 SPOT									0.00	0	0
Total For VKE12									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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB03U SPOT									0.00	0	0
Total For VPB03U									0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB04U SPOT									0.00	0	0
Total For VPB04U									0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB05U SPOT									0.00	0	0
Total For VPB05U									0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB06U SPOT									0.00	0	0
Total For VPB06U									0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB07U SPOT									0.00	0	0
Total For VPB07U									0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB08U SPOT									0.00	0	0
Total For VPB08U									0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB09U SPOT									0.00	0	0
Total For VPB09U									0.00	0	0
VR714L On 25/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR714U SPOT									0.00	0	0
Total For VR714U									0.00	0	0
VR716L On 28/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR716U SPOT									0.00	0	0
Total For VR716U									0.00	0	0
VR829L On 18/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR829U SPOT									0.00	0	0
Total For VR829U									0.00	0	0
VR830L On 25/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR830U SPOT									0.00	0	0
Total For VR830U									0.00	0	0
VR831L On 26/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR831U SPOT									0.00	0	0
Total For VR831U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VRI712 On 11/12/2018 Spot Bond					0.00000	101.30655			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	100.88059			0.00	1,200,000,000	600,000,000
Total WHL01 SPOT									0.00	1,200,000,000	600,000,000
Total For WHL01									0.00	1,200,000,000	600,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL01U SPOT									0.00	0	0
Total For WHL01U									0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL02U SPOT									0.00	0	0
Total For WHL02U									0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WRS2U SPOT									0.00	0	0
Total For WRS2U									0.00	0	0
WS05 On 01/08/2018 Spot Bond			2.09000	2.09000	2.09000	256.08262		318,098,000,000.00	152,200,000	152,200,000	
Total WS05 SPOT								318,098,000,000.00	152,200,000	152,200,000	
Total For WS05								318,098,000,000.00	152,200,000	152,200,000	
WSP3 On 28/05/2019 Spot Bond			7.28000	105.77466	7.28000	105.75377		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			7.82000	106.26270	7.82000	106.24018		0.00	0	0	
Total WSP4 SPOT								0.00	0	0	
Total For WSP4								0.00	0	0	
WSP5 On 28/05/2021 Spot Bond			8.16000	106.29599	8.16000	106.27250		0.00	0	0	
Total WSP5 SPOT								0.00	0	0	
Total For WSP5								0.00	0	0	
WSP5/f On 28/05/2021 Spot Bond			100.00000	20.68606	100.00000	20.63977		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			6.66500	91.31433	6.66500	91.29806		0.00	0	0	
Total Z083 SPOT								0.00	0	0	
Total For Z083								0.00	0	0	
Total for SPOT								1.55e+017	577,357,075,700	507,209,600,437	
Total for SPOT :								1.55e+017	577,357,075,700	507,209,600,437	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									1.55e+017	577,357,128,011	507,210,400,430
Total Options									0.00	0	76,695
Grand Total:									1.55e+017	577,357,128,011	507,210,477,125