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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/03/2018

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			10.37248	79.25030	10.34476	79.42669			0.00	0	9,466
ES33 On 02/08/2018 Bond Future			10.45839	80.71661	10.42981	80.89579			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 03/05/2018 Bond Future	11.21	Call			5,241.17000	5.24117	5,064,780		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.21	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.22	Call			5,298.67000	5.29867	5,122,280		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.22	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.20	Call			5,183.60000	5.18360	5,007,210		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.20	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.15	Call			4,337.02000	4.33702	4,157,840		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			4,394.71000	4.39471	4,215,530		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			4,279.27000	4.27927	4,100,090		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option									0.00	0	0
Total For ES33									0.00	0	9,466

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES42	On	03/05/2018	Bond Future			10.50270	82.86682	10.47486	83.07375			0.00	0	7,957
ES42	On	02/08/2018	Bond Future			10.58460	84.39997	10.55594	84.61012			0.00	0	0
Total ES42 Future												0.00	0	7,957
Total For ES42												0.00	0	7,957
I2025	On	03/05/2018	Bond Future			133.12091	133.12091	132.94311	132.94311			0.00	0	1,033
I2025	On	02/08/2018	Bond Future			134.20956	134.20956	134.02792	134.02792			0.00	0	0
Total I2025 Future												0.00	0	1,033
I2025	On	03/05/2018	Bond Future	133.21	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Put			266.89000	0.26689	89,090		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Put			276.89000	0.27689	99,090		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Put			256.89000	0.25689	79,090		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/08/2018	Bond Future	136.66	Put			2,632.08000	2.63208	2,450,440		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			2,642.08000	2.64208	2,460,440		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			2,622.08000	2.62208	2,440,440		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	1,033
I2029	On	03/05/2018	Bond Future			100.13838	100.13838	100.12974	100.12974			0.00	0	1,370
I2029	On	02/08/2018	Bond Future			101.99572	101.99572	101.98647	101.98647			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			102.97278	102.97278	103.22728	103.22728			0.00	0	6,055
I2033	On	02/08/2018	Bond Future			104.88268	104.88268	105.14144	105.14144			0.00	0	0
Total I2033 Future												0.00	0	6,055
I2033	On	03/05/2018	Bond Future	107.69	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Put			4,462.72000	4.46272	4,717,220		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Put			4,472.72000	4.47272	4,727,220		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Put			4,482.72000	4.48272	4,737,220		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Put			4,798.56000	4.79856	5,057,320		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			4,778.56000	4.77856	5,037,320		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			4,788.56000	4.78856	5,047,320		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033	On	02/08/2018	Bond Future	109.94	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	6,055
I2038	On	03/05/2018	Bond Future			125.77745	125.77745	124.78313	124.78313			0.00	0	8,991
I2038	On	02/08/2018	Bond Future			126.55739	126.55739	125.54400	125.54400			0.00	0	0
Total I2038 Future												0.00	0	8,991
I2038	On	03/05/2018	Bond Future	132.29	Put			7,506.87000	7.50687	6,512,550		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Put			7,486.87000	7.48687	6,492,550		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Put			7,496.87000	7.49687	6,502,550		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Put			8,996.00000	8.99600	7,982,610		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			9,006.00000	9.00600	7,992,610		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Put			8,986.00000	8.98600	7,972,610		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	8,991
I2046	On	03/05/2018	Bond Future			117.52459	117.52459	117.28104	117.28104			0.00	0	10,874
I2046	On	02/08/2018	Bond Future			119.70431	119.70431	119.45573	119.45573			0.00	0	0
Total I2046 Future												0.00	0	10,874
I2046	On	03/05/2018	Bond Future	127.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Put			10,658.96000	10.65896	10,415,410		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Put			10,668.96000	10.66896	10,425,410		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Put			10,648.96000	10.64896	10,405,410		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.78	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.78	Put			9,324.27000	9.32427	9,075,690		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			9,334.27000	9.33427	9,085,690		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			9,314.27000	9.31427	9,065,690		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	10,874
I2050	On	03/05/2018	Bond Future			124.81768	124.81768	124.53541	124.53541			0.00	0	9,788
I2050	On	02/08/2018	Bond Future			125.39984	125.39984	125.11199	125.11199			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2050 Future												0.00	0	9,788
I2050	On	03/05/2018	Bond Future	135.62	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Put			11,084.59000	11.08459	10,802,320		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Put			11,094.59000	11.09459	10,812,320		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Put			11,074.59000	11.07459	10,792,320		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.53	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.53	Put			12,418.01000	12.41801	12,130,160		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			12,428.01000	12.42801	12,140,160		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			12,408.01000	12.40801	12,120,160		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	9,788
R186	On	03/05/2018	Bond Future			8.12880	118.45542	8.09893	118.65524		6.37	147,121,631.64	1,242	200,169
R186	On	02/08/2018	Bond Future			8.15654	115.34686	8.12548	115.54960		6.85	0.00	0	191
R186	On	01/11/2018	Bond Future			8.18029	117.51144	8.14787	117.71783		6.77	0.00	0	0
Total R186 Future												147,121,631.64	1,242	200,360
R186	On	03/05/2018	Bond Future	8.35	Put			594.45000	0.59445	643,940	6.69	0.00	0	500
R186	On	03/05/2018	Bond Future	8.45	Put			437.51000	0.43751	474,460	6.81	0.00	0	0
R186	On	03/05/2018	Bond Future	8.45	Call			2,757.45000	2.75745	2,594,580	6.81	0.00	0	0
R186	On	03/05/2018	Bond Future	8.50	Put			373.53000	0.37353	405,140	6.88	0.00	0	3,500
R186	On	03/05/2018	Bond Future	8.85	Call			5,002.53000	5.00253	4,812,240	7.31	0.00	0	0
R186	On	03/05/2018	Bond Future	8.85	Put			113.94000	0.11394	123,470	7.31	0.00	0	4,745
R186	On	03/05/2018	Bond Future	7.85	Put			2,194.79000	2.19479	2,330,030	6.12	0.00	0	0
R186	On	03/05/2018	Bond Future	7.85	Call			511.64000	0.51164	447,060	6.12	0.00	0	500
R186	On	03/05/2018	Bond Future	8.35	Call			2,259.90000	2.25990	2,109,570	6.69	0.00	0	0
R186	On	03/05/2018	Bond Future	8.00	Call			886.37000	0.88637	792,990	6.27	0.00	0	7
R186	On	03/05/2018	Bond Future	8.69	Put			199.29000	0.19929	216,100	7.11	0.00	0	0
R186	On	03/05/2018	Bond Future	8.69	Call			4,069.80000	4.06980	3,886,790	7.11	0.00	0	0
R186	On	03/05/2018	Bond Future	8.70	Call			4,127.04000	4.12704	3,943,470	7.12	0.00	0	0
R186	On	03/05/2018	Bond Future	8.70	Put			192.54000	0.19254	208,790	7.12	0.00	0	0
R186	On	03/05/2018	Bond Future	8.50	Call			3,018.85000	3.01885	2,850,640	6.88	0.00	0	0
R186	On	03/05/2018	Bond Future	9.19	Call			7,041.38000	7.04138	6,843,940	7.63	0.00	0	0
R186	On	03/05/2018	Bond Future	9.30	Put			17.28000	0.01728	18,640	7.63	0.00	0	0
R186	On	03/05/2018	Bond Future	9.30	Call			7,703.79000	7.70379	7,505,330	7.63	0.00	0	1,120
R186	On	03/05/2018	Bond Future	8.40	Put			510.83000	0.51083	553,730	6.75	0.00	0	3,500
R186	On	03/05/2018	Bond Future	8.40	Call			2,504.15000	2.50415	2,347,230	6.75	0.00	0	7
R186	On	03/05/2018	Bond Future	8.00	Put			1,551.45000	1.55145	1,657,890	6.27	0.00	0	0

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R186	On	03/05/2018	Bond Future	10.14	Put			0.09000	0.00009	0,090	7.63	0.00	0	0
R186	On	03/05/2018	Bond Future	9.75	Call			10,392.06000	10.39206	10,192,320	7.63	0.00	0	0
R186	On	03/05/2018	Bond Future	9.75	Put			1.30000	0.00130	1,380	7.63	0.00	0	3,200
R186	On	03/05/2018	Bond Future	9.72	Call			10,214.89000	10.21489	10,015,170	7.63	0.00	0	0
R186	On	03/05/2018	Bond Future	9.72	Put			1.57000	0.00157	1,670	7.63	0.00	0	10,640
R186	On	03/05/2018	Bond Future	9.19	Put			30.01000	0.03001	32,390	7.63	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			88.74000	0.08874	96,090	7.40	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			5,478.62000	5.47862	5,285,890	7.41	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			85.61000	0.08561	92,700	7.41	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			5,359.21000	5.35921	5,167,030	7.39	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			92.02000	0.09202	99,660	7.39	0.00	0	0
R186	On	03/05/2018	Bond Future	10.14	Call			12,661.50000	12.66150	12,461,680	7.63	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			5,418.86000	5.41886	5,226,390	7.40	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Put			1,654.96000	1.65496	1,758,040	7.01	0.00	0	0
R186	On	02/08/2018	Bond Future	8.25	Call			2,464.90000	2.46490	2,365,240	7.01	0.00	0	1,470
R186	On	02/08/2018	Bond Future	7.50	Put			4,667.05000	4.66705	4,837,170	6.31	0.00	0	0
R186	On	02/08/2018	Bond Future	7.50	Call			482.44000	0.48244	449,820	6.31	0.00	0	1,470
R186	On	02/08/2018	Bond Future	8.47	Call			3,385.35000	3.38535	3,262,470	7.23	0.00	0	0
R186	On	02/08/2018	Bond Future	8.47	Put			1,162.70000	1.16270	1,242,560	7.23	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Call			3,429.91000	3.42991	3,306,100	7.24	0.00	0	0
R186	On	02/08/2018	Bond Future	8.48	Put			1,143.60000	1.14360	1,222,530	7.24	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Call			3,340.76000	3.34076	3,219,080	7.22	0.00	0	0
R186	On	02/08/2018	Bond Future	8.46	Put			1,181.82000	1.18182	1,262,880	7.22	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Put			1,803.74000	1.80374	1,883,210	7.10	0.00	0	0
R186	On	01/11/2018	Bond Future	8.46	Call			3,770.63000	3.77063	3,643,710	7.10	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.52	Call			4,018.54000	4.01854	3,887,720	7.15	0.00	0	0
R186	On	01/11/2018	Bond Future	8.52	Put			1,678.65000	1.67865	1,754,220	7.15	0.00	0	0
R186	On	01/11/2018	Bond Future	8.53	Put			1,658.68000	1.65868	1,733,200	7.16	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Call			4,102.78000	4.10278	3,970,220	7.17	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Call			6,880.85000	6.88085	6,702,770	7.66	0.00	0	0
R186	On	01/11/2018	Bond Future	8.54	Put			1,638.92000	1.63892	1,712,750	7.17	0.00	0	0
R186	On	01/11/2018	Bond Future	9.14	Put			780.28000	0.78028	808,590	7.66	0.00	0	5,000
R186	On	01/11/2018	Bond Future	7.96	Put			3,203.31000	3.20331	3,315,090	6.68	0.00	0	0
R186	On	01/11/2018	Bond Future	7.96	Call			1,997.69000	1.99769	1,903,080	6.68	0.00	0	5,000
R186	On	01/11/2018	Bond Future	8.53	Call			4,060.58000	4.06058	3,928,710	7.16	0.00	0	0
Total R186 Option												0.00	0	45,659
Total For R186												147,121,631.64	1,242	246,019
R197	On	03/05/2018	Bond Future			306.09140	306.09140	306.07876	306.07876			0.00	0	2,388
Total R197 Future												0.00	0	2,388
R197	On	03/05/2018	Bond Future	304.45	Call			1,628.76000	1.62876	1,641,400		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/05/2018	Bond Future	304.45	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Call			1,618.76000	1.61876	1,631,400		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Call			1,638.76000	1.63876	1,651,400		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Put			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	2,388
R202	On	03/05/2018	Bond Future			236.08231	236.08231	236.05966	236.05966		4.60	0.00	0	23,064
Total R202 Future												0.00	0	23,064
R202	On	03/05/2018	Bond Future	247.48	Call			12.34000	0.01234	11,650	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			11,432.68000	11.43268	11,409,340	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Call			12.26000	0.01226	11,580	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			11,442.60000	11.44260	11,419,270	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			12.42000	0.01242	11,720	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			11,422.76000	11.42276	11,399,410	4.91	0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	23,064
R2023	On	03/05/2018	Bond Future			7.45889	102.59575	7.43281	102.70046		4.02	0.00	0	73,515
Total R2023 Future												0.00	0	73,515
R2023	On	03/05/2018	Bond Future	8.28	Call			3,360.30000	3.36030	3,260,230	4.63	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			25.49000	0.02549	30,130	4.63	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			3,397.71000	3.39771	3,297,470	4.64	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			24.35000	0.02435	28,820	4.64	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			3,322.94000	3.32294	3,223,000	4.63	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			26.70000	0.02670	31,470	4.63	0.00	0	0
R2023	On	03/05/2018	Bond Future	9.19	Call			6,768.53000	6.76853	6,663,820	4.72	0.00	0	0
R2023	On	03/05/2018	Bond Future	9.19	Put			0.07000	0.00007	0,070	4.72	0.00	0	2,500
Total R2023 Option												0.00	0	2,500
Total For R2023												0.00	0	76,015
R2030	On	03/05/2018	Bond Future			8.57985	97.88676	8.55047	98.09560		8.60	0.00	0	90,536
R2030	On	02/08/2018	Bond Future			8.61911	95.69225	8.58879	95.90426		9.28	0.00	0	127
Total R2030 Future												0.00	0	90,663
R2030	On	03/05/2018	Bond Future	9.51	Call			6,585.37000	6.58537	6,382,110	10.15	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Put			70.71000	0.07071	76,290	10.15	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Call			6,460.81000	6.46081	6,257,970	10.11	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Put			75.72000	0.07572	81,720	10.11	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Call			6,523.09000	6.52309	6,320,030	10.13	0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Put			73.18000	0.07318	78,960	10.13	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Call			6,437.11000	6.43711	6,249,440	10.49	0.00	0	0

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	9.46	Put			588.86000	0.58886	613,200	10.49	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Call			6,491.79000	6.49179	6,303,720	10.51	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.91	Put			1,413.33000	1.41333	1,472,590	9.72	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.91	Call			3,627.68000	3.62768	3,474,930	9.72	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.50	Call			6,656.37000	6.65637	6,467,100	10.55	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Put			579.25000	0.57925	603,190	10.51	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Call			6,382.52000	6.38252	6,195,260	10.48	0.00	0	0
R2030	On	02/08/2018	Bond Future	9.50	Put			551.34000	0.55134	574,080	10.55	0.00	0	7,850
R2030	On	02/08/2018	Bond Future	9.45	Put			598.61000	0.59861	623,360	10.48	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Put			2,545.82000	2.54582	2,642,980	9.18	0.00	0	0
R2030	On	02/08/2018	Bond Future	8.51	Call			1,991.92000	1.99192	1,877,070	9.18	0.00	0	7,850
Total R2030 Option												0.00	0	23,550
Total For R2030												0.00	0	114,213
R2032	On	03/05/2018	Bond Future			8.79041	96.55440	8.76119	96.77963		9.74	0.00	0	61,957
R2032	On	02/08/2018	Bond Future			8.82997	98.34082	8.79989	98.56961		10.07	0.00	0	2
Total R2032 Future												0.00	0	61,959
R2032	On	03/05/2018	Bond Future	9.71	Call			7,042.24000	7.04224	6,823,740	11.48	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			93.47000	0.09347	100,200	11.48	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			7,108.64000	7.10864	6,889,910	11.50	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			90.48000	0.09048	96,980	11.50	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Call			6,975.86000	6.97586	6,757,600	11.46	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			96.55000	0.09655	103,520	11.46	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Call			7,009.90000	7.00990	6,810,280	11.40	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Put			690.23000	0.69023	719,400	11.40	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Call			7,068.27000	7.06827	6,868,200	11.42	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Put			679.44000	0.67944	708,160	11.42	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Call			6,951.62000	6.95162	6,752,460	11.39	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Put			701.19000	0.70119	730,820	11.39	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	61,959
R2035	On	03/05/2018	Bond Future			8.94507	101.03790	8.92090	101.24551		13.54	0.00	0	66,773
R2035	On	02/08/2018	Bond Future			8.98517	102.90735	8.96034	103.11815		14.29	0.00	0	3
Total R2035 Future												0.00	0	66,776
R2035	On	03/05/2018	Bond Future	9.25	Call			3,831.23000	3.83123	3,669,580	13.66	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.25	Put			1,058.70000	1.05870	1,104,660	13.66	0.00	0	1,000
R2035	On	03/05/2018	Bond Future	9.91	Call			8,163.62000	8.16362	7,963,700	13.98	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Put			167.25000	0.16725	174,940	13.98	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Call			8,022.58000	8.02258	7,823,180	13.97	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Put			178.22000	0.17822	186,430	13.97	0.00	0	0
R2035	On	03/05/2018	Bond Future	8.75	Put			3,056.08000	3.05608	3,162,460	13.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	03/05/2018	Bond Future	8.75	Call			1,569.71000	1.56971	1,468,480	13.78	0.00	0	1,000
R2035	On	03/05/2018	Bond Future	9.90	Call			8,093.07000	8.09307	7,893,400	13.97	0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Put			172.66000	0.17266	180,600	13.97	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Put			2,139.75000	2.13975	2,197,610	14.49	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Call			5,990.01000	5.99001	5,836,460	14.49	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.43	Put			2,112.44000	2.11244	2,169,690	14.49	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Call			6,043.33000	6.04333	5,889,170	14.50	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.44	Put			2,085.66000	2.08566	2,142,300	14.50	0.00	0	0
R2035	On	02/08/2018	Bond Future	9.42	Call			5,937.12000	5.93712	5,784,180	14.49	0.00	0	0
Total R2035 Option												0.00	0	2,000
Total For R2035												0.00	0	68,776
R2037	On	03/05/2018	Bond Future			9.04319	97.39338	9.01918	97.60066		11.22	0.00	0	48,380
R2037	On	02/08/2018	Bond Future			9.08809	94.93933	9.06343	95.14983		12.15	0.00	0	731
Total R2037 Future												0.00	0	49,111
R2037	On	03/05/2018	Bond Future	9.99	Put			122.18000	0.12218	130,480	13.40	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			7,839.76000	7.83976	7,641,290	13.35	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			129.68000	0.12968	138,490	13.35	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			7,911.88000	7.91188	7,713,150	13.38	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			125.88000	0.12588	134,430	13.38	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			7,983.99000	7.98399	7,785,010	13.40	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Call			8,049.55000	8.04955	7,842,220	13.72	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Put			830.96000	0.83096	834,130	13.72	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Call			8,113.08000	8.11308	7,905,540	13.74	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Put			818.79000	0.81879	821,750	13.74	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Call			7,986.10000	7.98610	7,778,980	13.70	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Put			843.31000	0.84331	846,690	13.70	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	49,111
R204	On	03/05/2018	Bond Future			6.25855	104.06619	6.20788	104.09697		0.34	0.00	0	22,162
Total R204 Future												0.00	0	22,162
R204	On	03/05/2018	Bond Future	7.09	Call			533.53000	0.53353	502,860	0.46	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			0.10000	0.00010	0,210	0.46	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			539.54000	0.53954	508,860	0.46	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			0.09000	0.00009	0,190	0.46	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			527.52000	0.52752	496,860	0.46	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			0.11000	0.00011	0,230	0.46	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	22,162
R2040	On	03/05/2018	Bond Future			9.09801	101.46524	9.06382	101.78524		11.82	0.00	0	39,345

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	02/08/2018	Bond Future			9.14262	98.83621	9.10750	99.16144		12.81	0.00	0	420
Total R2040 Future												0.00	0	39,765
R2040	On	03/05/2018	Bond Future	10.00	Call			8,364.09000	8.36409	8,047,540	13.88	0.00	0	1,500
R2040	On	03/05/2018	Bond Future	9.00	Put			2,233.00000	2.23300	2,367,130	11.64	0.00	0	0
R2040	On	03/05/2018	Bond Future	9.00	Call			1,631.28000	1.63128	1,445,410	11.64	0.00	0	1,239
R2040	On	03/05/2018	Bond Future	8.50	Put			5,769.24000	5.76924	6,036,050	10.75	0.00	0	0
R2040	On	03/05/2018	Bond Future	8.50	Call			247.42000	0.24742	194,230	10.75	0.00	0	1,011
R2040	On	03/05/2018	Bond Future	10.07	Put			126.14000	0.12614	135,270	14.04	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			8,972.85000	8.97285	8,662,650	14.06	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			121.55000	0.12155	131,350	14.06	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			8,820.40000	8.82040	8,508,870	14.02	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put			130.87000	0.13087	139,340	14.02	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.00	Put			162.71000	0.16271	166,160	13.88	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call			8,896.61000	8.89661	8,585,740	14.04	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Call			8,958.78000	8.95878	8,685,100	14.62	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Put			868.99000	0.86899	920,540	14.62	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Call			9,027.19000	9.02719	8,752,830	14.63	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Put			856.47000	0.85647	907,340	14.63	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Call			8,890.45000	8.89045	8,617,450	14.60	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Put			881.70000	0.88170	933,930	14.60	0.00	0	0
Total R2040 Option												0.00	0	3,750
Total For R2040												0.00	0	43,515
R2044	On	03/05/2018	Bond Future			9.14233	98.45903	9.10812	98.78590		12.53	0.00	0	23,703
R2044	On	02/08/2018	Bond Future			9.18582	95.89958	9.15071	96.23182		13.58	0.00	0	0
Total R2044 Future												0.00	0	23,703
R2044	On	03/05/2018	Bond Future	10.10	Put			142.16000	0.14216	156,640	14.96	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Call			8,994.15000	8.99415	8,681,290	14.96	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Put			137.14000	0.13714	151,150	14.96	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Call			8,840.03000	8.84003	8,528,050	14.94	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Put			146.22000	0.14622	161,110	14.94	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Call			8,917.63000	8.91763	8,605,240	14.96	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Call			8,977.50000	8.97750	8,664,820	15.32	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Put			954.19000	0.95419	973,750	15.32	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Call			9,046.15000	9.04615	8,732,880	15.34	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Put			940.94000	0.94094	959,910	15.34	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Call			8,909.08000	8.90908	8,596,830	15.30	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Put			967.79000	0.96779	987,780	15.30	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	23,703
R2048	On	03/05/2018	Bond Future			9.10341	98.00886	9.07412	98.29946		13.07	0.00	0	91,404

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2048 Future									0.00	0	91,404
R2048 On 03/05/2018 Bond Future	10.06	Call			9,161.08000	9.16108	8,876,780	15.49	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.06	Put			153.28000	0.15328	159,580	15.49	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.07	Call			9,239.49000	9.23949	8,956,070	15.51	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.07	Put			147.93000	0.14793	155,110	15.51	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.05	Call			9,082.70000	9.08270	8,797,480	15.46	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.05	Put			158.80000	0.15880	164,180	15.46	0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	91,404
R207 On 03/05/2018 Bond Future			6.63961	103.20886	6.60302	103.26685		1.03	0.00	0	23,512
Total R207 Future									0.00	0	23,512
R207 On 03/05/2018 Bond Future	7.57	Call			1,518.36000	1.51836	1,460,530	1.37	0.00	0	0
R207 On 03/05/2018 Bond Future	7.57	Put			0.57000	0.00057	0,730	1.37	0.00	0	0
R207 On 03/05/2018 Bond Future	7.58	Call			1,533.87000	1.53387	1,476,030	1.37	0.00	0	0
R207 On 03/05/2018 Bond Future	7.58	Put			0.54000	0.00054	0,690	1.37	0.00	0	0
R207 On 03/05/2018 Bond Future	7.56	Call			1,502.86000	1.50286	1,445,040	1.37	0.00	0	0
R207 On 03/05/2018 Bond Future	7.56	Put			0.61000	0.00061	0,780	1.37	0.00	0	0
Total R207 Option									0.00	0	0
Total For R207									0.00	0	23,512
R208 On 03/05/2018 Bond Future			6.99553	100.05756	6.96241	100.14280		2.18	0.00	0	35,989
Total R208 Future									0.00	0	35,989
R208 On 03/05/2018 Bond Future	7.77	Call			2,062.28000	2.06228	1,978,170	2.60	0.00	0	0
R208 On 03/05/2018 Bond Future	7.77	Put			9.21000	0.00921	10,340	2.60	0.00	0	0
R208 On 03/05/2018 Bond Future	7.78	Call			2,086.91000	2.08691	2,002,740	2.61	0.00	0	0
R208 On 03/05/2018 Bond Future	7.78	Put			8.75000	0.00875	9,820	2.61	0.00	0	0
R208 On 03/05/2018 Bond Future	7.79	Call			2,111.56000	2.11156	2,027,330	2.61	0.00	0	0
R208 On 03/05/2018 Bond Future	7.79	Put			8.32000	0.00832	9,330	2.61	0.00	0	0
Total R208 Option									0.00	0	0
Total For R208									0.00	0	35,989
R209 On 03/05/2018 Bond Future			8.94389	76.81012	8.91467	77.02269		11.71	2,227,493.48	29	80,430
R209 On 02/08/2018 Bond Future			8.98106	78.23125	8.95110	78.44729		12.17	0.00	0	816
R209 On 01/11/2018 Bond Future			9.01731	76.55056	8.98653	76.77055		12.73	0.00	0	0
Total R209 Future									2,227,493.48	29	81,246
R209 On 03/05/2018 Bond Future	9.85	Call			6,497.62000	6.49762	6,293,790	13.91	0.00	0	0
R209 On 03/05/2018 Bond Future	9.85	Put			103.02000	0.10302	111,760	13.91	0.00	0	0
R209 On 03/05/2018 Bond Future	9.86	Call			6,558.50000	6.55850	6,354,390	13.94	0.00	0	0
R209 On 03/05/2018 Bond Future	9.86	Put			99.89000	0.09989	108,350	13.94	0.00	0	0
R209 On 03/05/2018 Bond Future	9.84	Call			6,436.76000	6.43676	6,233,200	13.89	0.00	0	0
R209 On 03/05/2018 Bond Future	8.95	Call			1,576.87000	1.57687	1,453,790	11.83	0.00	0	1,321

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2018	Bond Future	9.47	Put			323.84000	0.32384	350,540	13.03	0.00	0	250
R209	On	03/05/2018	Bond Future	9.77	Call			6,011.10000	6.01110	5,809,690	13.73	0.00	0	0
R209	On	03/05/2018	Bond Future	9.77	Put			131.78000	0.13178	142,940	13.73	0.00	0	250
R209	On	03/05/2018	Bond Future	9.30	Put			526.82000	0.52682	568,200	12.64	0.00	0	0
R209	On	03/05/2018	Bond Future	9.30	Call			3,261.75000	3.26175	3,090,560	12.64	0.00	0	1,321
R209	On	03/05/2018	Bond Future	8.95	Put			1,319.96000	1.31996	1,409,450	11.83	0.00	0	0
R209	On	03/05/2018	Bond Future	10.22	Put			22.94000	0.02294	25,020	14.03	0.00	0	435
R209	On	03/05/2018	Bond Future	9.75	Put			140.06000	0.14006	151,930	13.68	0.00	0	0
R209	On	03/05/2018	Bond Future	9.75	Call			5,889.68000	5.88968	5,688,980	13.68	0.00	0	435
R209	On	03/05/2018	Bond Future	9.19	Put			712.84000	0.71284	766,530	12.38	0.00	0	0
R209	On	03/05/2018	Bond Future	9.19	Call			2,681.90000	2.68190	2,523,020	12.38	0.00	0	250
R209	On	03/05/2018	Bond Future	9.47	Call			4,219.68000	4.21968	4,033,810	13.03	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			106.26000	0.10626	115,270	13.89	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Call			7,404.86000	7.40486	7,197,420	14.03	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Put			59.17000	0.05917	64,300	14.03	0.00	0	11,067
R209	On	03/05/2018	Bond Future	10.73	Call			11,709.40000	11.70940	11,497,000	14.03	0.00	0	0
R209	On	03/05/2018	Bond Future	10.73	Put			1.79000	0.00179	1,960	14.03	0.00	0	435
R209	On	03/05/2018	Bond Future	10.22	Call			8,728.85000	8.72885	8,518,360	14.03	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Put			878.34000	0.87834	890,390	13.38	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Call			5,758.96000	5.75896	5,554,970	13.38	0.00	0	435
R209	On	02/08/2018	Bond Future	10.38	Call			9,608.87000	9.60887	9,404,650	14.01	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Put			230.45000	0.23045	242,270	14.01	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Call			12,112.00000	12.11200	11,900,370	14.01	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Put			220.61000	0.22061	231,960	14.01	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Put			79.43000	0.07943	83,840	14.01	0.00	0	435
R209	On	02/08/2018	Bond Future	10.21	Call			8,686.20000	8.68620	8,486,520	14.01	0.00	0	0
R209	On	02/08/2018	Bond Future	10.21	Put			330.72000	0.33072	347,080	14.01	0.00	0	435
R209	On	02/08/2018	Bond Future	10.39	Call			9,663.35000	9.66335	9,458,900	14.01	0.00	0	0
R209	On	02/08/2018	Bond Future	10.39	Put			225.48000	0.22548	237,070	14.01	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Call			9,717.85000	9.71785	9,513,160	14.01	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			75,882.67000	75.88267	75,662,680	14.41	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	14.41	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			2,165.66000	2.16566	2,234,880	13.30	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			4,637.21000	4.63721	4,486,440	13.30	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Call			75,882.68000	75.88268	75,662,690	14.41	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	14.41	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			75,882.68000	75.88268	75,662,690	14.41	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	14.41	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Call			7,676.68000	7.67668	7,493,330	14.36	0.00	0	0
R209	On	01/11/2018	Bond Future	9.97	Put			1,083.01000	1.08301	1,119,650	14.36	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			10,659.19000	10.65919	10,456,180	14.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2018	Bond Future	10.57	Put			450.29000	0.45029	467,270	14.41	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Call			7,524.65000	7.52465	7,342,480	14.31	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			1,119.45000	1.11945	1,157,270	14.31	0.00	0	0
Total R209 Option												0.00	0	17,069
Total For R209												2,227,493.48	29	98,315
R210	On	03/05/2018	Bond Future			187.41552	187.41552	187.56694	187.56694			0.00	0	2,159
Total R210 Future												0.00	0	2,159
R210	On	03/05/2018	Bond Future	191.45	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Put			3,883.06000	3.88306	4,034,480		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Put			3,893.06000	3.89306	4,044,480		0.00	0	0
R210	On	03/05/2018	Bond Future	191.44	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.44	Put			3,873.06000	3.87306	4,024,480		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	2,159
R212	On	03/05/2018	Bond Future			155.43250	155.43250	155.42808	155.42808			0.00	0	4,755
Total R212 Future												0.00	0	4,755
R212	On	03/05/2018	Bond Future	154.29	Call			1,138.08000	1.13808	1,142,500		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Call			1,128.08000	1.12808	1,132,500		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Call			1,148.08000	1.14808	1,152,500		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Put			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	4,755
R213	On	03/05/2018	Bond Future			8.66684	88.54808	8.63737	88.75397		9.45	0.00	0	45,743
R213	On	02/08/2018	Bond Future			8.70150	90.18645	8.67117	90.39556		9.82	0.00	0	1
Total R213 Future												0.00	0	45,744
R213	On	03/05/2018	Bond Future	9.57	Call			6,295.03000	6.29503	6,096,240	11.27	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			86.60000	0.08660	93,700	11.27	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			6,355.46000	6.35546	6,156,470	11.29	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			83.78000	0.08378	90,680	11.29	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			6,234.57000	6.23457	6,036,060	11.26	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			89.47000	0.08947	96,850	11.26	0.00	0	0
R213	On	02/08/2018	Bond Future	9.06	Call			3,901.85000	3.90185	3,746,680	10.35	0.00	0	0
R213	On	02/08/2018	Bond Future	9.06	Put			1,271.64000	1.27164	1,325,580	10.35	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Call			3,948.75000	3.94875	3,792,820	10.37	0.00	0	0
R213	On	02/08/2018	Bond Future	9.07	Put			1,252.32000	1.25232	1,305,500	10.37	0.00	0	0
R213	On	02/08/2018	Bond Future	9.05	Call			3,855.15000	3.85515	3,700,740	10.34	0.00	0	0

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	02/08/2018	Bond Future	9.05	Put			1,291.23000	1.29123	1,345,930	10.34	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	45,744
R214	On	03/05/2018	Bond Future			9.06300	76.66598	9.03369	76.89176		12.64	0.00	0	47,218
Total R214 Future												0.00	0	47,218
R214	On	03/05/2018	Bond Future	9.98	Call			6,899.00000	6.89900	6,682,870	15.08	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			118.46000	0.11846	128,110	15.08	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			6,961.90000	6.96190	6,745,480	15.11	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			115.00000	0.11500	124,360	15.11	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			6,836.06000	6.83606	6,620,220	15.06	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			121.99000	0.12199	131,930	15.06	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	47,218
Total for Bond												149,349,125.12	1,271	1,135,555
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0
Total For ES26A												0.00	0	0
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future												0.00	0	0

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

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

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/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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 03/05/2018 GOVI			627.66600	627.66600	629.03200	629.03200			0.00	0	610
Total GOVI Future									0.00	0	610
GOVI On 03/05/2018 GOVI	590.28	Call			387,520.00000	38.75200	373,860,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.28	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.29	Call			387,420.00000	38.74200	373,760,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.29	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.27	Call			387,620.00000	38.76200	373,960,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.27	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	610
Total for GOVI									0.00	0	610
AL37 On 03/05/2018 Index Future			589.66800	589.66800	590.21700	590.21700			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 03/05/2018 Index Future			690.97500	690.97500	692.25600	692.25600			0.00	0	0
Total AL7T Future									0.00	0	0
Total For AL7T									0.00	0	0
ALBI On 03/05/2018 Index Future			630.36100	630.36100	631.76100	631.76100			0.00	0	814
Total ALBI Future									0.00	0	814
Total For ALBI									0.00	0	814
IGOV On 03/05/2018 Index Future			252.23700	252.23700	251.99200	251.99200			0.00	0	1,128
Total IGOV Future									0.00	0	1,128
Total For IGOV									0.00	0	1,128
Total for Index									0.00	0	1,942
JIBAR f On 20/03/2018 Jibar Future			6.97000	93.03000	6.97000	93.03000			0.00	0	2,500
JIBAR f On 18/04/2018 Jibar Future			6.94000	93.06000	6.94000	93.06000			0.00	0	0
JIBAR f On 20/06/2018 Jibar Future			6.89000	93.11000	6.89000	93.11000			0.00	0	0
JIBAR f On 19/09/2018 Jibar Future			6.77000	93.23000	6.77000	93.23000			0.00	0	0
JIBAR f On 19/12/2018 Jibar Future			6.80000	93.20000	6.80000	93.20000			0.00	0	35,000
JIBAR f On 20/03/2019 Jibar Future			6.86000	93.14000	6.86000	93.14000			0.00	0	0
JIBAR f On 19/06/2019 Jibar Future			6.91000	93.09000	6.91000	93.09000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total Jibar Future										0.00	0	37,500
Total For JIBAR FUTURE										0.00	0	37,500
Total for Jibar										0.00	0	37,500
10Y ST On 17/12/2025		Interest Rate Swap	93.18000	93.18000	93.02000	93.02000				0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	90.10000	90.10000	89.94000	89.94000				0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	88.78000	88.78000	88.62000	88.62000				0.00	0	0
10Y ST On 21/09/2026		Interest Rate Swap	90.90000	90.90000	90.74000	90.74000				0.00	0	0
10Y ST On 21/12/2026		Interest Rate Swap	94.67000	94.67000	94.50000	94.50000				0.00	0	0
10Y ST On 15/03/2027		Interest Rate Swap	93.18000	93.18000	93.00000	93.00000				0.00	0	0
10Y ST On 21/06/2027		Interest Rate Swap	95.21000	95.21000	95.01000	95.01000				0.00	0	0
10Y ST On 20/09/2027		Interest Rate Swap	98.92000	98.92000	98.70000	98.70000				0.00	0	0
10Y ST On 20/12/2027		Interest Rate Swap	99.22000	99.22000	98.99000	98.99000				0.00	0	0
10Y ST On 22/03/2028		Interest Rate Swap	94.37000	94.37000	94.11000	94.11000				0.00	0	0
Total 10Y STND Future										0.00	0	0
Total For 10Y STND										0.00	0	0
1Y STN On 15/03/2018		Interest Rate Swap	99.72000	99.72000	99.72000	99.72000				0.00	0	0
1Y STN On 21/06/2018		Interest Rate Swap	99.89000	99.89000	99.89000	99.89000				0.00	0	0
1Y STN On 20/09/2018		Interest Rate Swap	100.02000	100.02000	100.01000	100.01000				0.00	0	0
1Y STN On 20/12/2018		Interest Rate Swap	100.44000	100.44000	100.43000	100.43000				0.00	0	0
1Y STN On 22/03/2019		Interest Rate Swap	99.42000	99.42000	99.39000	99.39000				0.00	0	0
Total 1Y STND Future										0.00	0	0
Total For 1Y STND										0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	99.01000	99.01000	99.01000	99.01000				0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	98.59000	98.59000	98.59000	98.59000				0.00	0	0
2Y STN On 21/09/2018		Interest Rate Swap	98.49000	98.49000	98.48000	98.48000				0.00	0	0
2Y STN On 21/12/2018		Interest Rate Swap	98.82000	98.82000	98.80000	98.80000				0.00	0	0
2Y STN On 15/03/2019		Interest Rate Swap	99.17000	99.17000	99.15000	99.15000				0.00	0	0
2Y STN On 21/06/2019		Interest Rate Swap	99.48000	99.48000	99.45000	99.45000				0.00	0	0
2Y STN On 20/09/2019		Interest Rate Swap	99.81000	99.81000	99.77000	99.77000				0.00	0	0
2Y STN On 20/12/2019		Interest Rate Swap	100.69000	100.69000	100.64000	100.64000				0.00	0	0
2Y STN On 23/03/2020		Interest Rate Swap	98.37000	98.37000	98.31000	98.31000				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	95.63000	95.63000	95.59000	95.59000				0.00	0	0
5Y STN On 16/03/2021		Interest Rate Swap	94.78000	94.78000	94.73000	94.73000				0.00	0	0
5Y STN On 15/06/2021		Interest Rate Swap	93.90000	93.90000	93.84000	93.84000				0.00	0	0
5Y STN On 21/09/2021		Interest Rate Swap	93.99000	93.99000	93.91000	93.91000				0.00	0	0
5Y STN On 21/12/2021		Interest Rate Swap	96.12000	96.12000	96.01000	96.01000				0.00	0	51
5Y STN On 15/03/2022		Interest Rate Swap	96.18000	96.18000	96.07000	96.07000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
5Y STN On 21/06/2022 Interest Rate Swap			97.29000	97.29000	97.18000	97.18000			0.00	0	0
5Y STN On 20/09/2022 Interest Rate Swap			99.42000	99.42000	99.31000	99.31000			0.00	0	0
5Y STN On 20/12/2022 Interest Rate Swap			100.60000	100.60000	100.50000	100.50000			0.00	0	0
5Y STN On 22/03/2023 Interest Rate Swap			95.62000	95.62000	95.51000	95.51000			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 :									149,349,125.12	1,271	1,175,658
AA05 On 22/03/2019 Spot Bond			7.92500	101.05190	7.92500	105.60891		591,205,000,000.00		74,600,000	140,817,100
Total AA05 SPOT								591,205,000,000.00		74,600,000	140,817,100
Total For AA05								591,205,000,000.00		74,600,000	140,817,100
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.00000		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			9.14000	104.76733	9.14000	104.69019		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	104.77900	10.00000	104.69700		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	0.00000		0.00		0	0
Total AB011 SPOT								0.00		0	0
Total For AB011								0.00		0	0
AB013 On 21/11/2018 Spot Bond			7.62500	102.96936	7.62500	102.90552		0.00		0	1,504,661,900
Total AB013 SPOT								0.00		0	1,504,661,900
Total For AB013								0.00		0	1,504,661,900
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	103.34107	10.84000	103.25069		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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.23005	11.37000	100.13972				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	100.28102	11.81000	100.18726				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	23.33260	100.00000	23.17632				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	17.68030	100.00000	17.56187				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	105.39100	10.00000	105.30800				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			4.13000	4.13000	4.13000	4.13000				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
ABFN0 On 17/03/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN0i On 17/03/2020 Spot Bond					0.00000	0.00000				0.00	0	10,000,000,000
Total ABFN08 SPOT										0.00	0	10,000,000,000
Total For ABFN08										0.00	0	10,000,000,000
ABFN0i On 17/03/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1i On 28/10/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1: On 09/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond					0.00000	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 ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 17/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2: On 30/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2: On 17/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2: On 17/10/2029 Spot Bond					0.00000	0.00000				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			8.67500	105.70596	8.67500	105.63160				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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			8.37500	103.02434	8.37500	102.95464				0.00	0	0
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0
ABK3 On 07/11/2018 Spot Bond					0.00000	0.00000				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	100.00000				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	100.00000				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	0.00000				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	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 ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	80,000,000
Total ABK9 SPOT										0.00	0	80,000,000
Total For ABK9										0.00	0	80,000,000
ABKI01 On 07/11/2018 Spot Bond			4.15000	154.81894	4.15000	154.69450				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			5.52000	5.52000	5.52000	5.52000				0.00	0	0
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	23.00124	100.00000	22.83744				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			7.12000	99.20588	7.12000	99.10274				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	10.85159	100.00000	10.77432				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			8.43000	97.49869	8.43000	97.38682				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	7.19545	100.00000	7.14394				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	0.00000				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			3.42000	191.39145	3.42000	191.24928				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			3.38000	3.38000	3.38000	3.38000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			3.30000	3.30000	3.30000	3.30000				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			3.42000	3.42000	3.42000	3.42000				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			9.15000	9.15000	9.15000	9.15000				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN72 On 17/03/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN74 On 09/05/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.59500	9.59500	9.59500	9.59500				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			8.26500	8.26500	8.26500	8.26500				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	0.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.14000	10.14000	10.14000	10.14000				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	0.00000				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	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 ABN92 SPOT										0.00	0	0
Total For ABN92										0.00	0	0
ABS10 On 17/03/2018 Spot Bond			5.85000	99.91993	5.85000	99.87194				0.00	0	0
Total ABS10 SPOT										0.00	0	0
Total For ABS10										0.00	0	0
ABS11 On 09/04/2021 Spot Bond			8.29000	107.01818	8.29000	106.94657				0.00	0	620,000,000
Total ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			8.23500	105.00011	8.23500	104.92991				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	103.11061	9.20000	103.03378				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			8.97000	105.53993	8.97000	105.46321				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS14 On 11/11/2020 Spot Bond			8.23000	105.60290	8.23000	105.53235				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABS15 On 11/11/2022 Spot Bond			8.83000	106.75383	8.83000	106.67741				0.00	0	6,563,405,000
Total ABS15 SPOT										0.00	0	6,563,405,000
Total For ABS15										0.00	0	6,563,405,000
ABS16 On 11/11/2025 Spot Bond			9.13000	110.31549	9.13000	110.23391				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			9.47500	110.76671	9.47500	110.68175				0.00	0	1,400,000,000
Total ABS17 SPOT										0.00	0	1,400,000,000
Total For ABS17										0.00	0	1,400,000,000
ABS18 On 26/09/2023 Spot Bond			9.00000	108.13337	9.00000	108.05450				0.00	0	0
Total ABS18 SPOT										0.00	0	0
Total For ABS18										0.00	0	0
ABS6 On 01/06/2020 Spot Bond			7.72500	103.20935	7.72500	103.14489				0.00	0	0
Total ABS6 SPOT										0.00	0	0
Total For ABS6										0.00	0	0
ABS7 On 11/09/2026 Spot Bond			9.48000	96.11547	9.48000	96.04212				0.00	0	3,870,000,000

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 ABS7 SPOT									0.00	0	3,870,000,000
Total For ABS7									0.00	0	3,870,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	8.91218	100.00000	8.85281			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			3.26000	3.26000	3.26000	3.26000		838,472,000,000.00		257,200,000	128,600,000
Total ABSI2 SPOT								838,472,000,000.00		257,200,000	128,600,000
Total For ABSI2								838,472,000,000.00		257,200,000	128,600,000
ABSI4 On 31/01/2022 Spot Bond			2.50000	147.85115	2.50000	147.75220			0.00	0	0
Total ABSI4 SPOT								0.00	0	0	0
Total For ABSI4								0.00	0	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT01U SPOT								0.00	0	0	0
Total For ABT01U								0.00	0	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	0
Total For ACIF1U								0.00	0	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ACL02U SPOT								0.00	0	0	0
Total For ACL02U								0.00	0	0	0
ACL047 On 22/10/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total ACL047 SPOT								0.00	0	0	0
Total For ACL047								0.00	0	0	0
ACL08€ On 25/11/2020 Spot Bond			10.00000	105.39100	10.00000	105.30800			0.00	0	0
Total ACL089/JIBAR SPOT								0.00	0	0	0
Total For ACL089/JIBAR								0.00	0	0	0
ACL09€ On 20/12/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total ACL095 SPOT								0.00	0	0	0
Total For ACL095								0.00	0	0	0
ACL09€ On 20/06/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total ACL096 SPOT								0.00	0	0	0
Total For ACL096								0.00	0	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	0.00000			0.00	0	0
Total ACL097 SPOT								0.00	0	0	0
Total For ACL097								0.00	0	0	0
ACL09€ On 20/12/2025 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 ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			8.36000	8.36000	8.36000	8.36000				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	0.00000				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond					0.00000	0.00000				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	105.39100	10.00000	105.30800				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL145 On 20/12/2021 Spot Bond					0.00000	0.00000				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	10.23000				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			8.65500	8.65500	8.65500	8.65500				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	0.00000				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL188 On 20/09/2022 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 ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL208 On 20/03/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond					0.00000	0.00000				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	0.00000				0.00	350,000,000	350,000,000

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 ACL213 SPOT										0.00	350,000,000	350,000,000
Total For ACL213										0.00	350,000,000	350,000,000
ACL214 On 20/09/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	98.91598	100.00000	99.72678				0.00	0	0
Total ADCB01/JIBAR SPOT										0.00	0	0
Total For ADCB01/JIBAR										0.00	0	0
AHF2A On 18/10/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B On 18/10/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF2C: On 18/10/2018 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,050,579,946
Total AHY2U SPOT										0.00	0	1,050,579,946
Total For AHY2U										0.00	0	1,050,579,946
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	893,754,086
Total AIG2U SPOT										0.00	0	893,754,086
Total For AIG2U										0.00	0	893,754,086
AIR01 On 15/03/2019 Spot Bond			7.65000	100.81650	7.65000	100.75379			169,830,000,000.00		22,200,000	122,046,500
Total AIR01 SPOT									169,830,000,000.00		22,200,000	122,046,500
Total For AIR01									169,830,000,000.00		22,200,000	122,046,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02 On 30/04/2023 Spot Bond			9.37000	113.48900	9.37000	113.40338			0.00	0	0
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.11500	103.23659	9.11500	103.16037		1,737,319,000,000.00		190,600,000	95,300,000
Total AIR04 SPOT								1,737,319,000,000.00		190,600,000	95,300,000
Total For AIR04								1,737,319,000,000.00		190,600,000	95,300,000
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total AIR04U SPOT								0.00		0	0
Total For AIR04U								0.00		0	0
AIR05 On 29/05/2030 Spot Bond			10.14500	101.81236	10.14500	101.72890		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			3.61000	177.56686	3.61000	177.43221		0.00		0	0
Total AIRL01 SPOT								0.00		0	0
Total For AIRL01								0.00		0	0
APF02 On 26/09/2019 Spot Bond					0.00000	0.00000		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	0.00000		0.00		0	0
Total APF03 SPOT								0.00		0	0
Total For APF03								0.00		0	0
APF04 On 21/10/2021 Spot Bond					0.00000	0.00000		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	0.00000		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	0.00000		0.00		0	0
Total APF06 SPOT								0.00		0	0
Total For APF06								0.00		0	0
AS126L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total AS126U SPOT								0.00		0	0
Total For AS126U								0.00		0	0
AS127L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total AS127U SPOT								0.00		0	0
Total For AS127U								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS180U SPOT										0.00	0	0
Total For AS180U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	0.00000				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	0.00000				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			3.67000	235.98881	3.67000	235.80872				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02 On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03 On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN03 On 10/11/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN036 SPOT									0.00	0	0
Total For ASN036									0.00	0	0
ASN03 On 07/12/2033 Spot Bond			3.68500	210.60507	3.68500	210.44408			0.00	0	0
Total ASN037 SPOT									0.00	0	0
Total For ASN037									0.00	0	0
ASN04 On 21/11/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN041 SPOT									0.00	0	0
Total For ASN041									0.00	0	0
ASN04 On 12/03/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN048 SPOT									0.00	0	0
Total For ASN048									0.00	0	0
ASN05 On 19/03/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN051 SPOT									0.00	0	0
Total For ASN051									0.00	0	0
ASN05 On 16/04/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN057 SPOT									0.00	0	0
Total For ASN057									0.00	0	0
ASN05 On 22/04/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN058 SPOT									0.00	0	0
Total For ASN058									0.00	0	0
ASN05 On 28/04/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN059 SPOT									0.00	0	0
Total For ASN059									0.00	0	0
ASN06 On 30/04/2020 Spot Bond					0.00000	0.00000			0.00	150,000,000	50,000,000
Total ASN061 SPOT									0.00	150,000,000	50,000,000
Total For ASN061									0.00	150,000,000	50,000,000
ASN06 On 14/05/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN062 SPOT									0.00	0	0
Total For ASN062									0.00	0	0
ASN06 On 22/05/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN064 SPOT									0.00	0	0
Total For ASN064									0.00	0	0
ASN06 On 01/06/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN066 SPOT									0.00	0	0
Total For ASN066									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN06: On 15/06/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 02/07/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 23/07/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	100,000,000
Total ASN083 SPOT										0.00	0	100,000,000
Total For ASN083										0.00	0	100,000,000
ASN08: On 03/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 25/09/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08: On 01/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09: On 08/10/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN09: On 16/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN09: On 21/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09: On 10/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09: On 20/12/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN113: On 07/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN115: On 10/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN121: On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN125: On 20/03/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN128: On 24/02/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN129: On 24/02/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN130: On 24/02/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN131: On 03/03/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN13: On 03/03/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN132 SPOT									0.00	0	0
Total For ASN132									0.00	0	0
ASN13: On 20/12/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN134 SPOT									0.00	0	0
Total For ASN134									0.00	0	0
ASN13: On 05/03/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN135 SPOT									0.00	0	0
Total For ASN135									0.00	0	0
ASN13: On 31/12/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN136 SPOT									0.00	0	0
Total For ASN136									0.00	0	0
ASN13: On 31/01/2022 Spot Bond			3.23000	146.85347	3.23000	146.74642			0.00	0	0
Total ASN137 SPOT									0.00	0	0
Total For ASN137									0.00	0	0
ASN14: On 30/03/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN140 SPOT									0.00	0	0
Total For ASN140									0.00	0	0
ASN14: On 31/12/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN141 SPOT									0.00	0	0
Total For ASN141									0.00	0	0
ASN14: On 20/06/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN143 SPOT									0.00	0	0
Total For ASN143									0.00	0	0
ASN14: On 28/04/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN144 SPOT									0.00	0	0
Total For ASN144									0.00	0	0
ASN14: On 20/06/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN145 SPOT									0.00	0	0
Total For ASN145									0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN146 SPOT									0.00	0	0
Total For ASN146									0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN147 SPOT									0.00	0	0
Total For ASN147									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN14(On 31/01/2022 Spot Bond			3.27500	146.61290	3.27500	146.50549			0.00	0	0
Total ASN149 SPOT									0.00	0	0
Total For ASN149									0.00	0	0
ASN15(On 31/05/2021 Spot Bond					0.00000	0.00000			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	0.00000			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			4.20000	162.83797	4.20000	162.70672			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	100,000,000
Total ASN165 SPOT									0.00	0	100,000,000
Total For ASN165									0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN17: On 22/11/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN172 SPOT									0.00	0	0
Total For ASN172									0.00	0	0
ASN17: On 02/12/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN174 SPOT									0.00	0	0
Total For ASN174									0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN176 SPOT									0.00	0	0
Total For ASN176									0.00	0	0
ASN17: On 23/12/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN177 SPOT									0.00	0	0
Total For ASN177									0.00	0	0
ASN17: On 30/07/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN178 SPOT									0.00	0	0
Total For ASN178									0.00	0	0
ASN17: On 25/02/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN179 SPOT									0.00	0	0
Total For ASN179									0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN181 SPOT									0.00	0	0
Total For ASN181									0.00	0	0
ASN18: On 25/04/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN185 SPOT									0.00	0	0
Total For ASN185									0.00	0	0
ASN19: On 12/06/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN190 SPOT									0.00	0	0
Total For ASN190									0.00	0	0
ASN19: On 15/06/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN191 SPOT									0.00	0	0
Total For ASN191									0.00	0	0
ASN19: On 27/06/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN192 SPOT									0.00	0	0
Total For ASN192									0.00	0	0
ASN19: On 12/07/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN193 SPOT									0.00	0	0
Total For ASN193									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN19: On 30/06/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN194 SPOT									0.00	0	0
Total For ASN194									0.00	0	0
ASN19: On 31/01/2038 Spot Bond			3.96000	103.34622	3.96000	103.26474			0.00	0	0
Total ASN195 SPOT									0.00	0	0
Total For ASN195									0.00	0	0
ASN19: On 20/06/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN196 SPOT									0.00	0	0
Total For ASN196									0.00	0	0
ASN19: On 09/04/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN197 SPOT									0.00	0	0
Total For ASN197									0.00	0	0
ASN19: On 04/05/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN198 SPOT									0.00	0	0
Total For ASN198									0.00	0	0
ASN19: On 01/07/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN199 SPOT									0.00	0	0
Total For ASN199									0.00	0	0
ASN20: On 25/07/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN200 SPOT									0.00	0	0
Total For ASN200									0.00	0	0
ASN20: On 21/07/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN201 SPOT									0.00	0	0
Total For ASN201									0.00	0	0
ASN20: On 18/07/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN202 SPOT									0.00	0	0
Total For ASN202									0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN203 SPOT									0.00	0	0
Total For ASN203									0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN204 SPOT									0.00	0	0
Total For ASN204									0.00	0	0
ASN20: On 25/08/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN207 SPOT									0.00	0	0
Total For ASN207									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN201 On 24/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN209 On 24/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN210 On 28/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN211 On 02/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN212 SPOT										0.00	0	0
Total For ASN212										0.00	0	0
ASN213 On 01/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN213 SPOT										0.00	0	0
Total For ASN213										0.00	0	0
ASN214 On 29/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN215 On 14/09/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN215 SPOT										0.00	0	0
Total For ASN215										0.00	0	0
ASN216 On 12/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN216 SPOT										0.00	0	0
Total For ASN216										0.00	0	0
ASN217 On 12/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN217 SPOT										0.00	0	0
Total For ASN217										0.00	0	0
ASN218 On 19/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN218 SPOT										0.00	0	0
Total For ASN218										0.00	0	0
ASN219 On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN219 SPOT										0.00	0	0
Total For ASN219										0.00	0	0
ASN220 On 22/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN220 SPOT										0.00	0	0
Total For ASN220										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN22: On 13/07/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN22 SPOT										0.00	0	0
Total For ASN222										0.00	0	0
ASN22: On 25/10/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total ASN225 SPOT										0.00	0	0
Total For ASN225										0.00	0	0
ASN22: On 02/05/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN227 SPOT										0.00	0	0
Total For ASN227										0.00	0	0
ASN22: On 01/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN228 SPOT										0.00	0	0
Total For ASN228										0.00	0	0
ASN22: On 10/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN229 SPOT										0.00	0	0
Total For ASN229										0.00	0	0
ASN23: On 10/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN230 SPOT										0.00	0	0
Total For ASN230										0.00	0	0
ASN23: On 17/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN231 SPOT										0.00	0	0
Total For ASN231										0.00	0	0
ASN23: On 28/05/2019 Spot Bond			8.56000	8.56000	8.56000	8.56000				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN23: On 29/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN234 SPOT										0.00	0	0
Total For ASN234										0.00	0	0
ASN23: On 12/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN235 SPOT										0.00	0	0
Total For ASN235										0.00	0	0
ASN23: On 19/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN236 SPOT										0.00	0	0
Total For ASN236										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN23: On 19/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN237 SPOT										0.00	0	0
Total For ASN237										0.00	0	0
ASN23: On 18/12/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN239 SPOT										0.00	0	0
Total For ASN239										0.00	0	0
ASN24: On 02/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN240 SPOT										0.00	0	0
Total For ASN240										0.00	0	0
ASN24: On 02/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN241 SPOT										0.00	0	0
Total For ASN241										0.00	0	0
ASN24: On 10/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN242 SPOT										0.00	0	0
Total For ASN242										0.00	0	0
ASN24: On 07/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,000,000,000
Total ASN243 SPOT										0.00	0	30,000,000,000
Total For ASN243										0.00	0	30,000,000,000
ASN50: On 16/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN75: On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89: On 02/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00: On 12/06/2018 Spot Bond					0.00000	0.00000				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			8.02500	105.29706	8.02500	105.22880				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW17 On 05/12/2018 Spot Bond					0.00000	0.00000				0.00	142,000,000	71,000,000
Total BAW17 SPOT										0.00	142,000,000	71,000,000
Total For BAW17										0.00	142,000,000	71,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW17 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	0.00000				0.00	1,400,000,000	1,400,000,000
Total BAW18 SPOT										0.00	1,400,000,000	1,400,000,000
Total For BAW18										0.00	1,400,000,000	1,400,000,000
BAW19 On 05/12/2020 Spot Bond			8.86500	104.17671	8.86500	104.10227				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			8.94000	105.51335	8.94000	105.43691				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	104.31629	9.30000	104.23775				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA31 On 31/12/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA52 On 31/03/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA54 On 30/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA58 On 30/06/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total BAYA58 SPOT									0.00	0	0
Total For BAYA58									0.00	0	0
BAYA59 On 30/06/2022 Spot Bond			12.67000	104.08683	12.67000	103.98091			0.00	0	0
Total BAYA59 SPOT									0.00	0	0
Total For BAYA59									0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			11.89000	11.89000	11.89000	11.89000			0.00	0	0
Total BAYA60 SPOT									0.00	0	0
Total For BAYA60									0.00	0	0
BAYA61 On 30/06/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total BAYA61 SPOT									0.00	0	0
Total For BAYA61									0.00	0	0
BAYA62 On 30/09/2020 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total BAYA65 SPOT									0.00	0	0
Total For BAYA65									0.00	0	0
BAYB05 On 30/06/2019 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total BAYB08 SPOT									0.00	0	0
Total For BAYB08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB1 On 30/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC122 On 24/05/2018 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ12 On 23/03/2018 Spot Bond			8.05000	102.63434	8.05000	102.56664				0.00	0	0
Total BCJ12 SPOT										0.00	0	0
Total For BCJ12										0.00	0	0
BCJ13 On 20/04/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total BCJ13 SPOT										0.00	0	0
Total For BCJ13										0.00	0	0
BCJ14 On 09/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total BCJ14 SPOT										0.00	0	0
Total For BCJ14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCJ15 On 09/11/2020 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total BCJ16 SPOT									0.00	0	0
Total For BCJ16									0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.21000	8.21000	8.21000	8.21000			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.21000	8.21000	8.21000	8.21000			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			8.59500	8.59500	8.59500	8.59500			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	11.24171	100.00000	11.16683			0.00	0	0
Total BD302U SPOT									0.00	0	0
Total For BD302U									0.00	0	0
BEER0 On 28/03/2018 Spot Bond			7.27500	103.23328	7.27500	103.17179		1,241,115,000,000.00	170,600,000	85,300,000	
Total BEER02 SPOT								1,241,115,000,000.00	170,600,000	85,300,000	
Total For BEER02								1,241,115,000,000.00	170,600,000	85,300,000	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG1E2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1E2U SPOT									0.00	0	0
Total For BG1E2U									0.00	0	0
BG1F2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1F2U SPOT									0.00	0	0
Total For BG1F2U									0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	0.00000			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			9.06000	106.07547	9.06000	105.99760		849,828,000,000.00	93,800,000	46,900,000	
Total BGL02 SPOT								849,828,000,000.00	93,800,000	46,900,000	
Total For BGL02								849,828,000,000.00	93,800,000	46,900,000	
BGL03 On 05/02/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total BGL03 SPOT									0.00	0	0
Total For BGL03									0.00	0	0
BGL04 On 05/02/2020 Spot Bond			9.51000	101.87390	9.51000	101.79550		1,470,246,000,000.00	154,600,000	77,300,000	
Total BGL04 SPOT								1,470,246,000,000.00	154,600,000	77,300,000	
Total For BGL04								1,470,246,000,000.00	154,600,000	77,300,000	
BGL05 On 04/09/2020 Spot Bond			10.39000	102.32436	10.39000	102.23990			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	0.00000			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			10.39000	105.26346	10.39000	105.17658		29,092,000,000,000.00	2,800,000,000	2,400,000,000	
Total BGL07 SPOT								29,092,000,000,000.00	2,800,000,000	2,400,000,000	
Total For BGL07								29,092,000,000,000.00	2,800,000,000	2,400,000,000	
BGL08 On 03/09/2022 Spot Bond					0.00000	0.00000			0.00	0	55,000,000
Total BGL08 SPOT									0.00	0	55,000,000
Total For BGL08									0.00	0	55,000,000
BGL09 On 29/09/2020 Spot Bond			10.49000	107.14098	10.49000	107.05023			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	0.00000			0.00	0	0
Total BGL10 SPOT									0.00	0	0
Total For BGL10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL11 On 05/05/2021 Spot Bond			10.87000	108.39447	10.87000	108.29942				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	0.00000				0.00	540,000,000	270,000,000
Total BGL12 SPOT										0.00	540,000,000	270,000,000
Total For BGL12										0.00	540,000,000	270,000,000
BGL13 On 20/08/2021 Spot Bond			9.69000	106.51992	9.69000	106.43642			3,498,090,000,000.00		361,000,000	180,500,000
Total BGL13 SPOT									3,498,090,000,000.00		361,000,000	180,500,000
Total For BGL13									3,498,090,000,000.00		361,000,000	180,500,000
BGL14 On 03/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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			7.78500	103.03250	7.78500	102.96767				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BID07 On 30/06/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BPPF01 On 22/03/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF01 SPOT										0.00	0	0
Total For BPPF01										0.00	0	0
BPPF02 On 22/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF03 On 17/09/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF03 SPOT										0.00	0	0
Total For BPPF03										0.00	0	0
BPPF04 On 15/09/2020 Spot Bond					0.00000	0.00000				0.00	1,200,000,000	600,000,000
Total BPPF04 SPOT										0.00	1,200,000,000	600,000,000
Total For BPPF04										0.00	1,200,000,000	600,000,000
BPPF05 On 24/10/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF05 SPOT										0.00	0	0
Total For BPPF05										0.00	0	0
BS2A1U 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
BS2A2U 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
BS2B1U 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
BS2C1U 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
BTC197 On 14/03/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total BTC197 SPOT										0.00	0	0
Total For BTC197										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC198 On 06/04/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total BTC198 SPOT										0.00	0	0
Total For BTC198										0.00	0	0
BTC199 On 11/04/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total BTC199 SPOT										0.00	0	0
Total For BTC199										0.00	0	0
BTC200 On 18/04/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total BTC200 SPOT										0.00	0	0
Total For BTC200										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ19 On 10/11/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ21 On 10/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161U 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
BX162U 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
BX163U 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
BX164U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			9.84500	100.81953	9.84500	100.74175				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	0.00000				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			12.02500	100.82514	12.02500	100.72762				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	0.00000				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			11.52500	99.90008	11.52500	99.80736				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	0.00000				0.00	0	0
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			9.19000	101.61831	9.19000	101.54266				0.00	0	5,916,600,000
Total CBL22 SPOT										0.00	0	5,916,600,000
Total For CBL22										0.00	0	5,916,600,000
CBL23 On 18/05/2018 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	89,000,000
Total CBL24 SPOT										0.00	0	89,000,000
Total For CBL24										0.00	0	89,000,000
CBL25 On 06/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CBL25 SPOT										0.00	0	0
Total For CBL25										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CBL26 On 06/05/2021 Spot Bond			9.49000	108.16555	9.49000	108.08248				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	0.00000				0.00	0	0
Total CBL27 SPOT										0.00	0	0
Total For CBL27										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			9.91500	113.40843	9.91500	113.31802				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			9.54000	112.44357	9.54000	112.35724				0.00	0	3,100,000,000
Total CCT02 SPOT										0.00	0	3,100,000,000
Total For CCT02										0.00	0	3,100,000,000
CCT03 On 15/03/2025 Spot Bond			9.78000	106.79381	9.78000	106.70934				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CCT04 On 17/07/2027 Spot Bond			9.74000	104.09238	9.74000	104.01037				0.00	0	0
Total CCT04 SPOT										0.00	0	0
Total For CCT04										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	105.39070	10.00000	105.30820				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR18U SPOT										0.00	0	0
Total For CGR18U										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR19U SPOT										0.00	0	0
Total For CGR19U										0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total CGR23 SPOT										0.00	0	0
Total For CGR23										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR24 On 08/02/2021 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total CGR33 SPOT									0.00	0	0
Total For CGR33									0.00	0	0
CGR34 On 21/09/2018 Spot Bond			8.38800	8.38800	8.38800	8.38800			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total CGR38 SPOT									0.00	0	0
Total For CGR38									0.00	0	0
CIG04 On 30/06/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total CIG04 SPOT									0.00	0	0
Total For CIG04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG05 On 30/06/2019 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total CIG11 SPOT									0.00	0	0
Total For CIG11									0.00	0	0
CIG12 On 29/07/2021 Spot Bond					0.00000	0.00000			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN184 On 01/07/2021 Spot Bond			10.11000	101.92546	10.11000	101.84219				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	141.71959	3.14000	141.61752				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.20000	3.20000	3.20000	3.20000				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	105.39100	10.00000	105.30800				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	105.39100	10.00000	105.30800				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			13.50000	96.79260	13.50000	96.68786				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2019 Spot Bond			9.35000	100.40470	9.35000	100.32870				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			8.45500	105.60951	8.45500	105.53705				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	105.39100	10.00000	105.30800				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	0.00000				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			10.43000	99.85451	10.43000	99.77041				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			10.95000	96.43314	10.95000	101.36420				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN317 On 20/03/2023 Spot Bond					0.00000	0.00000			0.00	0	10,000,000
Total CLN317 SPOT									0.00	0	10,000,000
Total For CLN317									0.00	0	10,000,000
CLN318 On 14/11/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN318 SPOT									0.00	0	0
Total For CLN318									0.00	0	0
CLN320 On 30/04/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN320 SPOT									0.00	0	0
Total For CLN320									0.00	0	0
CLN321 On 30/04/2018 Spot Bond			14.56000	102.40094	14.56000	102.28088			0.00	0	0
Total CLN321 SPOT									0.00	0	0
Total For CLN321									0.00	0	0
CLN325 On 20/06/2018 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	0	10,000,000
Total CLN327 SPOT									0.00	0	10,000,000
Total For CLN327									0.00	0	10,000,000
CLN328 On 20/06/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN328 SPOT									0.00	0	0
Total For CLN328									0.00	0	0
CLN332 On 20/06/2018 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	10,000,000
Total CLN343 SPOT									0.00	0	10,000,000
Total For CLN343									0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN344 On 20/12/2018 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total CLN350 SPOT									0.00	0	0
Total For CLN350									0.00	0	0
CLN358 On 30/04/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN358 SPOT									0.00	0	0
Total For CLN358									0.00	0	0
CLN360 On 20/03/2019 Spot Bond					0.00000	0.00000			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			9.61000	103.99598	9.61000	109.17509			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	0.00000			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	0.00000			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			11.75000	104.92649	11.75000	111.29478			0.00	0	0
Total CLN365 SPOT									0.00	0	0
Total For CLN365									0.00	0	0
CLN366 On 06/08/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN366 SPOT									0.00	0	0
Total For CLN366									0.00	0	0
CLN370 On 26/07/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN370 SPOT									0.00	0	0
Total For CLN370									0.00	0	0
CLN371 On 20/03/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN371 SPOT									0.00	0	0
Total For CLN371									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN372 On 20/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN374 On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			8.89000	102.36073	8.89000	107.21393				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN378 On 20/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	97.91442	10.98000	103.08561				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	99.76363	11.00000	105.15728				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN382 On 20/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			11.54000	101.96765	11.54000	107.86990				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN388 On 20/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN39 On 20/12/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN393 SPOT									0.00	0	0
Total For CLN393									0.00	0	0
CLN39 On 20/09/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN394 SPOT									0.00	0	0
Total For CLN394									0.00	0	0
CLN39 On 20/03/2020 Spot Bond					0.00000	0.00000			0.00	800,000,000	400,000,000
Total CLN396 SPOT									0.00	800,000,000	400,000,000
Total For CLN396									0.00	800,000,000	400,000,000
CLN39 On 20/06/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN397 SPOT									0.00	0	0
Total For CLN397									0.00	0	0
CLN39 On 14/11/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN398 SPOT									0.00	0	0
Total For CLN398									0.00	0	0
CLN39 On 14/11/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN399 SPOT									0.00	0	0
Total For CLN399									0.00	0	0
CLN40 On 20/06/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN400 SPOT									0.00	0	0
Total For CLN400									0.00	0	0
CLN40 On 20/06/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN406 SPOT									0.00	0	0
Total For CLN406									0.00	0	0
CLN40 On 20/06/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN407 SPOT									0.00	0	0
Total For CLN407									0.00	0	0
CLN40 On 18/07/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN409 SPOT									0.00	0	0
Total For CLN409									0.00	0	0
CLN41 On 20/09/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN410 SPOT									0.00	0	0
Total For CLN410									0.00	0	0
CLN41 On 20/09/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN411 SPOT									0.00	0	0
Total For CLN411									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN41: On 18/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN41: On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN41: On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN41: On 18/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN41: On 23/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN41: On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	7.01000				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	0.00000				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN42: On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN425 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN426 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN427 On 20/12/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN429 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN430 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN437 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN439 On 03/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN44(On 20/03/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN440 SPOT									0.00	0	0
Total For CLN440									0.00	0	0
CLN44(On 20/03/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN441 SPOT									0.00	0	0
Total For CLN441									0.00	0	0
CLN44(On 23/05/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN444 SPOT									0.00	0	0
Total For CLN444									0.00	0	0
CLN44(On 24/05/2021 Spot Bond			9.14000	109.35745	9.14000	109.27648			3,345,240,000,000.00	366,000,000	183,000,000
Total CLN445 SPOT									3,345,240,000,000.00	366,000,000	183,000,000
Total For CLN445									3,345,240,000,000.00	366,000,000	183,000,000
CLN45(On 31/01/2022 Spot Bond			3.90000	143.31882	3.90000	143.20652			0.00	0	0
Total CLN452 SPOT									0.00	0	0
Total For CLN452									0.00	0	0
CLN45(On 31/01/2025 Spot Bond			6.23000	103.28280	6.23000	103.18245			0.00	0	0
Total CLN453 SPOT									0.00	0	0
Total For CLN453									0.00	0	0
CLN45(On 31/01/2025 Spot Bond			5.87000	105.61093	5.87000	105.51137			0.00	0	0
Total CLN454 SPOT									0.00	0	0
Total For CLN454									0.00	0	0
CLN45(On 04/05/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN455 SPOT									0.00	0	0
Total For CLN455									0.00	0	0
CLN45(On 20/12/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN456 SPOT									0.00	0	0
Total For CLN456									0.00	0	0
CLN45(On 17/11/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN457 SPOT									0.00	0	0
Total For CLN457									0.00	0	0
CLN45(On 29/11/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN458 SPOT									0.00	0	0
Total For CLN458									0.00	0	0
CLN46(On 29/11/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN460 SPOT									0.00	0	0
Total For CLN460									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN461 On 15/02/2022 Spot Bond					0.00000	0.00000				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			10.06000	103.86913	10.06000	103.78467				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			9.36000	102.22001	9.36000	102.14255				0.00	0	6,854,899,000
Total CLN464 SPOT										0.00	0	6,854,899,000
Total For CLN464										0.00	0	6,854,899,000
CLN465 On 14/03/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total CLN466 SPOT										0.00	0	0
Total For CLN466										0.00	0	0
CLN467 On 27/03/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN470 On 07/05/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN470 SPOT										0.00	0	0
Total For CLN470										0.00	0	0
CLN471 On 17/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN472 On 19/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN475 On 23/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN476 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN477 On 29/11/2021 Spot Bond			100.00000	16.26783	100.00000	16.15887				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN481 On 07/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN483 On 20/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN484 On 02/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN485 On 02/12/2021 Spot Bond			8.99000	104.70942	8.99000	104.63356				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN486 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN487 On 07/12/2021 Spot Bond			12.04000	105.01752	12.04000	104.91638				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN488 On 28/07/2022 Spot Bond			8.84000	102.17522	8.84000	102.10200				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN489 On 28/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN49(On 28/03/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN490 SPOT									0.00	0	0
Total For CLN490									0.00	0	0
CLN49 On 07/06/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN491 SPOT									0.00	0	0
Total For CLN491									0.00	0	0
CLN49 On 30/09/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN492 SPOT									0.00	0	0
Total For CLN492									0.00	0	0
CLN49 On 20/06/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN493 SPOT									0.00	0	0
Total For CLN493									0.00	0	0
CLN49 On 07/06/2022 Spot Bond			11.49000	102.76931	11.49000	102.72213			0.00	0	0
Total CLN494 SPOT									0.00	0	0
Total For CLN494									0.00	0	0
CLN49 On 29/08/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN495 SPOT									0.00	0	0
Total For CLN495									0.00	0	0
CLN49 On 04/09/2024 Spot Bond			9.84000	101.29678	9.84000	101.21750		8,369,904,000,000.00	850,600,000	425,300,000	
Total CLN496 SPOT								8,369,904,000,000.00	850,600,000	425,300,000	
Total For CLN496								8,369,904,000,000.00	850,600,000	425,300,000	
CLN49 On 04/09/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN497 SPOT									0.00	0	0
Total For CLN497									0.00	0	0
CLN49 On 08/06/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN498 SPOT									0.00	0	0
Total For CLN498									0.00	0	0
CLN49 On 20/05/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN499 SPOT									0.00	0	0
Total For CLN499									0.00	0	0
CLN50 On 10/10/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN500 SPOT									0.00	0	0
Total For CLN500									0.00	0	0
CLN50 On 11/10/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN501 SPOT									0.00	0	0
Total For CLN501									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN502 On 11/10/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total CLN512 SPOT										0.00	0	0
Total For CLN512										0.00	0	0
CLN514 On 23/02/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN514 SPOT										0.00	0	0
Total For CLN514										0.00	0	0
CLN515 On 23/02/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN515 SPOT										0.00	0	0
Total For CLN515										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN516 On 15/09/2022 Spot Bond			9.96000	97.69409	9.96000	97.01274			0.00	0	0
Total CLN516 SPOT									0.00	0	0
Total For CLN516									0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	102.26818	10.01000	102.10049			0.00	0	0
Total CLN517 SPOT									0.00	0	0
Total For CLN517									0.00	0	0
CLN518 On 25/11/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN518 SPOT									0.00	0	0
Total For CLN518									0.00	0	0
CLN519 On 30/06/2022 Spot Bond			9.60000	100.26283	9.60000	100.18391			0.00	0	0
Total CLN519 SPOT									0.00	0	0
Total For CLN519									0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN55 SPOT									0.00	0	0
Total For CLN55									0.00	0	0
CLN61 On 02/03/2028 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN61 SPOT									0.00	0	0
Total For CLN61									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.59500	100.05611	8.59500	99.98674			0.00	0	0
Total CLN81 SPOT									0.00	0	0
Total For CLN81									0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.21000	8.21000	8.21000	8.21000			0.00	0	0
Total CLN88 SPOT									0.00	0	0
Total For CLN88									0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.21000	8.21000	8.21000	8.21000			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF11 On 20/03/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF12 On 20/06/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF13 On 20/06/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF14 On 20/09/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF15 On 20/06/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF16 On 17/08/2021 Spot Bond					0.00000	0.00000			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			7.22500	102.77084	7.22500	102.71086			0.00	0	0
Total COJ04 SPOT									0.00	0	0
Total For COJ04									0.00	0	0
COJ05 On 05/06/2023 Spot Bond			8.63500	118.00168	8.63500	117.91950		1,069,013,000,000.00	123,800,000	761,900,000	
Total COJ05 SPOT								1,069,013,000,000.00	123,800,000	761,900,000	
Total For COJ05								1,069,013,000,000.00	123,800,000	761,900,000	
COJ07 On 23/03/2021 Spot Bond			9.10000	109.41935	9.10000	109.33868		23,296,000,000,000.00	2,560,000,000	640,000,000	
Total COJ07 SPOT								23,296,000,000,000.00	2,560,000,000	640,000,000	
Total For COJ07								23,296,000,000,000.00	2,560,000,000	640,000,000	
COJ08 On 22/06/2026 Spot Bond			9.81500	111.63526	9.81500	111.54713		3,288,025,000,000.00	335,000,000	467,500,000	
Total COJ08 SPOT								3,288,025,000,000.00	335,000,000	467,500,000	
Total For COJ08								3,288,025,000,000.00	335,000,000	467,500,000	
COJG01 On 09/06/2024 Spot Bond			9.39000	106.24138	9.39000	106.16106		0.00	0	0	
Total COJG01 SPOT								0.00	0	0	
Total For COJG01								0.00	0	0	
COT01 On 03/04/2023 Spot Bond			9.67500	101.77345	9.67500	101.69423		0.00	0	0	
Total COT01 SPOT								0.00	0	0	
Total For COT01								0.00	0	0	
COT02 On 03/04/2028 Spot Bond			10.92000	100.13798	10.92000	100.05027		0.00	0	100,000,000	
Total COT02 SPOT								0.00	0	100,000,000	
Total For COT02								0.00	0	100,000,000	
COT03 On 05/06/2028 Spot Bond			10.94000	93.50968	10.94000	93.42763		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			11.31500	100.13982	11.31500	100.04852		0.00	0	0	
Total CPV01 SPOT								0.00	0	0	
Total For CPV01								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CS001 On 31/03/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total CS001 SPOT									0.00	0	0
Total For CS001									0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total CS002 SPOT									0.00	0	0
Total For CS002									0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total DENG76 SPOT									0.00	0	0
Total For DENG76									0.00	0	0
DOL00: On 20/09/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DOL00 On 24/01/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL009 On 20/12/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL012 On 20/12/2021 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	0	20,000,000
Total DSY02 SPOT									0.00	0	20,000,000
Total For DSY02									0.00	0	20,000,000
DSY03 On 21/11/2024 Spot Bond			9.26000	9.26000	9.26000	9.26000			0.00	0	0
Total DSY03 SPOT									0.00	0	0
Total For DSY03									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.59000	103.29166	8.59000	103.22008			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV22 On 07/02/2020 Spot Bond			7.99000	103.38588	7.99000	103.31878		678,056,968,000,000.00	84,863,200,000	13,061,601,300	
Total DV22 SPOT								678,056,968,000,000.00	84,863,200,000	13,061,601,300	
Total For DV22								678,056,968,000,000.00	84,863,200,000	13,061,601,300	
DV22/R On 07/02/2020 Spot Bond			100.00000	29.43382	100.00000	29.23668		0.00	0	0	
Total DV22/R207 SPOT								0.00	0	0	
Total For DV22/R207								0.00	0	0	
DV23 On 27/02/2023 Spot Bond			8.79000	105.13629	8.79000	105.06137		17,929,842,000,000.00	2,039,800,000	10,774,514,800	
Total DV23 SPOT								17,929,842,000,000.00	2,039,800,000	10,774,514,800	
Total For DV23								17,929,842,000,000.00	2,039,800,000	10,774,514,800	
DV23/R On 27/02/2023 Spot Bond			100.00000	11.90235	100.00000	11.82263		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	11.90235	100.00000	11.82263		0.00	0	0	
Total DV23/R2023 SPOT								0.00	0	0	
Total For DV23/R2023								0.00	0	0	
DV24 On 18/02/2024 Spot Bond			9.14000	103.05583	9.14000	102.97953		0.00	0	0	
Total DV24 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DV24										0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.57673	9.69000	100.49789				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.57673	9.69000	100.49789				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			10.54500	97.75123	10.54500	97.66801				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	100.60062	10.10000	100.51850				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.60062	10.10000	100.51850				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	0.00000				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	0.00000				0.00	0	0
Total DVC030 SPOT										0.00	0	0
Total For DVC030										0.00	0	0
DVF18 On 30/03/2018 Spot Bond					0.00000	0.00000				0.00	0	48,000,000
Total DVF18 SPOT										0.00	0	48,000,000
Total For DVF18										0.00	0	48,000,000
DVF19 On 31/05/2019 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF20: On 28/03/2020 Spot Bond					0.00000	0.00000				0.00	0	1,000,000,000
Total DVF20B SPOT										0.00	0	1,000,000,000
Total For DVF20B										0.00	0	1,000,000,000
DVF20: On 31/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20: On 23/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total DVF20D SPOT										0.00	0	0
Total For DVF20D										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF21 On 29/11/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total DVF21 SPOT									0.00	0	0
Total For DVF21									0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
DVF22B On 29/08/2022 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	30,000,000
Total DVF22C SPOT									0.00	0	30,000,000
Total For DVF22C									0.00	0	30,000,000
DVF24 On 23/10/2024 Spot Bond					0.00000	0.00000			0.00	0	10,000,000
Total DVF24 SPOT									0.00	0	10,000,000
Total For DVF24									0.00	0	10,000,000
E170 On 01/08/2020 Spot Bond			7.71000	113.86495	7.71000	113.79359			0.00	0	129,700,000
Total E170 SPOT									0.00	0	129,700,000
Total For E170									0.00	0	129,700,000
E170/R On 01/08/2020 Spot Bond			100.00000	27.16338	100.00000	26.98144			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			8.37000	102.26670	8.37000	102.19723			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			8.70000	103.43549	8.70000	103.36251			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			9.15000	103.58062	9.15000	103.50385			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			3.93000	101.64240	3.93000	101.56252			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			3.60000	95.98890	3.60000	95.91603			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL037/I On 31/01/2037 Spot Bond			2.25000	117.55030	2.25000	117.47402			0.00	0	0
Total EL037/I2038 SPOT									0.00	0	0
Total For EL037/I2038									0.00	0	0
EL28 On 02/05/2028 Spot Bond			3.27000	129.52775	3.26000	129.54599			0.00	0	0
Total EL28 SPOT									0.00	0	0
Total For EL28									0.00	0	0
EL29 On 19/11/2029 Spot Bond			3.29000	115.88718	3.29000	115.80213			0.00	0	0
Total EL29 SPOT									0.00	0	0
Total For EL29									0.00	0	0
EL30 On 29/07/2030 Spot Bond			3.31000	113.97510	3.31000	113.89128			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			3.57500	103.23059	3.57500	103.15260			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			3.57000	97.21463	3.57000	97.14106			0.00	0	0
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	117.55030	2.25000	117.47402			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			8.69000	105.17984	8.69000	105.10573		19,682,850,000,000.00	2,265,000,000	1,132,500,000	
Total EMM01 SPOT								19,682,850,000,000.00	2,265,000,000	1,132,500,000	
Total For EMM01								19,682,850,000,000.00	2,265,000,000	1,132,500,000	
EMM02 On 11/03/2021 Spot Bond			8.77000	105.07214	8.77000	104.99784		0.00	0	800,000	
Total EMM02 SPOT								0.00	0	800,000	
Total For EMM02								0.00	0	800,000	
EMM03 On 04/05/2024 Spot Bond			9.99000	103.79886	9.99000	103.71504		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			10.34500	10.34500	10.34500	10.34500		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			10.59500	10.59500	10.59500	10.59500		0.00	0	1,999,999,800	
Total EMM05 SPOT								0.00	0	1,999,999,800	
Total For EMM05								0.00	0	1,999,999,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM06 On 23/06/2025 Spot Bond			10.09000	103.00512	10.09000	102.92160			0.00	0	0
Total EMM06 SPOT									0.00	0	0
Total For EMM06									0.00	0	0
EMM07 On 10/07/2027 Spot Bond			9.94000	105.21935	9.94000	105.13479			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			10.61000	106.83209	10.61000	106.74060			0.00	0	0
Total EMM07P SPOT									0.00	0	0
Total For EMM07P									0.00	0	0
EPF002 On 28/05/2018 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	94,000,000
Total EPF006 SPOT									0.00	0	94,000,000
Total For EPF006									0.00	0	94,000,000
EPF007 On 02/09/2020 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total EPF008 SPOT									0.00	0	0
Total For EPF008									0.00	0	0
EPF009 On 30/03/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total EPF009 SPOT									0.00	0	0
Total For EPF009									0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total EPF012 SPOT									0.00	0	0
Total For EPF012									0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF01U SPOT									0.00	0	0
Total For EPF01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00000			0.00	0	0
Total EPFC34 SPOT									0.00	0	0
Total For EPFC34									0.00	0	0
EPFC3 On 03/05/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total EPFC35 SPOT									0.00	0	0
Total For EPFC35									0.00	0	0
EPFC3 On 06/11/2018 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total EPFC37 SPOT									0.00	0	0
Total For EPFC37									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	0.00000			0.00	55,000,000	55,000,000
Total EQS06 SPOT									0.00	55,000,000	55,000,000
Total For EQS06									0.00	55,000,000	55,000,000
EQS07 On 09/04/2018 Spot Bond			11.52500	103.41322	11.52500	103.31620			0.00	0	0
Total EQS07 SPOT									0.00	0	0
Total For EQS07									0.00	0	0
EQS08 On 04/10/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total EQS08A SPOT									0.00	0	0
Total For EQS08A									0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EQS08A/JIBAR SPOT									0.00	0	0
Total For EQS08A/JIBAR									0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total EQS10 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
ERS3B On 17/08/2019 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	105.39100	10.00000	105.30800				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total ERSA23 SPOT										0.00	0	0
Total For ERSA23										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ERSA24 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ERSA24									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ERSA25 SPOT									0.00	0	0
Total For ERSA25									0.00	0	0
ES18 On 20/04/2018 Spot Bond			7.44500	103.79928	7.44500	103.73631		3,088,186,000,000.00	414,800,000	23,307,400,000	
Total ES18 SPOT								3,088,186,000,000.00	414,800,000	23,307,400,000	
Total For ES18								3,088,186,000,000.00	414,800,000	23,307,400,000	
ES18/R On 20/04/2018 Spot Bond			9.25000	103.60105	9.25000	103.52312		0.00	0	0	
Total ES18/R204 SPOT								0.00	0	0	
Total For ES18/R204								0.00	0	0	
ES23 On 25/01/2023 Spot Bond			8.65000	106.52750	8.65000	106.45277		0.00	0	11,239,295,300	
Total ES23 SPOT								0.00	0	11,239,295,300	
Total For ES23								0.00	0	11,239,295,300	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.24769	10.00000	101.16584		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			9.48000	94.42056	9.48000	94.34851		809,408,088,000,000.00	85,380,600,000	44,408,225,700	
Total ES26 SPOT								19,408,088,000,000.00	85,380,600,000	44,408,225,700	
Total For ES26								19,408,088,000,000.00	85,380,600,000	44,408,225,700	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.46436	7.85000	103.39873		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			10.32000	78.35288	10.29000	78.48022		14,573,904,000,000.00	1,412,200,000	1,700,126,600	
Total ES33 SPOT								14,573,904,000,000.00	1,412,200,000	1,700,126,600	
Total For ES33								14,573,904,000,000.00	1,412,200,000	1,700,126,600	
ES33/R On 15/09/2033 Spot Bond			7.50000	99.93900	7.50000	99.87804		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			10.58000	85.17787	10.58000	85.10553		3,618,360,000,000.00	342,000,000	8,496,408,900	
Total ES42 SPOT								3,618,360,000,000.00	342,000,000	8,496,408,900	
Total For ES42								3,618,360,000,000.00	342,000,000	8,496,408,900	
ES42/R On 25/04/2042 Spot Bond			8.50000	103.20626	8.50000	103.13548		0.00	0	0	
Total ES42/R214 SPOT								0.00	0	0	
Total For ES42/R214								0.00	0	0	
EXX02 On 19/05/2019 Spot Bond					0.00000	0.00000		0.00	0	0	
Total EXX02 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EXX02										0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF01U SPOT										0.00	0	0
Total For FIF01U										0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF02U SPOT										0.00	0	0
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total FIFB09 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond					0.00000	0.00000				0.00	0	105,000,000
Total FIFB10 SPOT										0.00	0	105,000,000
Total For FIFB10										0.00	0	105,000,000
FIFB11 On 07/02/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			7.97500	102.25930	7.97500	102.19341				0.00	0	360,000,000
Total FRB05 SPOT										0.00	0	360,000,000
Total For FRB05										0.00	0	360,000,000
FRB12 On 02/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRB13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRB13									0.00	0	0
FRB14 On 02/06/2021 Spot Bond			10.09000	10.09000	10.09000	10.09000			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	0.00000			0.00	0	0
Total FRB15 SPOT									0.00	0	0
Total For FRB15									0.00	0	0
FRB16 On 08/07/2020 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total FRB18 SPOT									0.00	0	0
Total For FRB18									0.00	0	0
FRB19 On 14/04/2021 Spot Bond			10.79000	109.02579	10.79000	108.93140			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total FRB22 SPOT									0.00	0	0
Total For FRB22									0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	0.00000			0.00	400,000,000	260,000,000
Total FRB23 SPOT									0.00	400,000,000	260,000,000
Total For FRB23									0.00	400,000,000	260,000,000
FRBC2 On 21/12/2018 Spot Bond			8.10500	105.51959	8.10500	105.45052			0.00	0	0
Total FRBC21 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRBC21										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond					0.00000	0.00000				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			2.75000	149.44836	2.75000	149.34529				1,129,150,000,000.00	410,600,000	205,300,000
Total FRBI22 SPOT										1,129,150,000,000.00	410,600,000	205,300,000
Total For FRBI22										1,129,150,000,000.00	410,600,000	205,300,000
FRBI23 On 07/12/2023 Spot Bond			2.88500	2.88500	2.88500	2.88500				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			3.53300	3.53300	3.53300	3.53300				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			3.96000	3.96000	3.96000	3.96000				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			4.03000	4.03000	4.03000	4.03000				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			4.32000	4.32000	4.32000	4.32000				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			4.31500	90.93474	4.31500	90.86061				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			4.32000	92.66128	4.32000	92.59649				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			8.35000	8.35000	8.35000	8.35000				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			9.50000	9.50000	9.50000	9.50000				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			9.54000	9.54000	9.54000	9.54000				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRBZ03										0.00	0	0
FRC10: On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC16: On 20/03/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond					0.00000	0.00000				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			4.32500	4.32500	4.32500	4.32500				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total FRC178 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 06/08/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	105.39100	10.00000	105.30800				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	0.00000				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	0.00000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC21: On 20/12/2019 Spot Bond					0.00000	0.00000				0.00	0	10,000,000
Total FRC210 SPOT										0.00	0	10,000,000
Total For FRC210										0.00	0	10,000,000
FRC21: On 07/05/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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			3.31000	146.42611	3.31000	146.31842				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	0.00000				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	0.00000				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			4.17000	141.92254	4.17000	141.80824				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	0.00000				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	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 FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC237 On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC238 On 08/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC239 On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC240 On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC241 On 08/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC242 On 08/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC243 On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC244 On 08/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC245 On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC246 On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC247 On 08/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC248 On 08/02/2020 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 FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249 On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC250 On 13/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC251 On 14/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC252 On 27/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC254 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
FRC255 On 17/07/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC256 On 27/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC257 On 08/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC258 On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	3.33700				0.00	0	0
Total FRC259 SPOT										0.00	0	0
Total For FRC259										0.00	0	0
FRC259 On 27/02/2023 Spot Bond			3.45500	101.37949	3.45500	101.30372				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC260 On 10/10/2020 Spot Bond					0.00000	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 FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC261 On 13/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC262 On 15/03/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC263 SPOT										0.00	0	0
Total For FRC263										0.00	0	0
FRC263 On 13/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC264 On 20/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC265 On 23/08/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC266 SPOT										0.00	0	0
Total For FRC266										0.00	0	0
FRC266 On 06/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			3.95000	3.95000	3.95000	3.95000				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			3.89000	3.89000	3.89000	3.89000				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			3.87000	3.87000	3.87000	3.87000				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD011 On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD171 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.26000	85.15197	4.26000	85.09292				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.18500	99.89871	4.18500	99.81813				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ23 On 31/07/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	600,000,000	300,000,000
Total FRJ25 SPOT										0.00	600,000,000	300,000,000
Total For FRJ25										0.00	600,000,000	300,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			3.10800	3.10800	3.10800	3.10800				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS100 On 31/01/2038 Spot Bond			3.43000	3.43000	3.43000	3.43000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS101 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS104 On 31/01/2038 Spot Bond			3.57000	101.01417	3.57000	100.93773				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			3.62000	212.23996	3.62000	212.07885				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			4.36000	97.31359	4.36000	97.23371				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 07/12/2033 Spot Bond			3.65000	3.65000	3.65000	3.65000				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			3.58000	121.88367	3.58000	121.79135				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/01/2038 Spot Bond			3.70500	107.42910	3.70500	107.34663				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			4.10000	101.18445	4.10000	101.10353				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			3.77000	115.51066	3.77000	115.42158				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.82000	207.25849	3.82000	207.09781				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS121 On 31/01/2025 Spot Bond			3.11000	109.92656	3.11000	109.84749			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS122 On 07/12/2033 Spot Bond			3.85000	206.52367	3.85000	206.36305			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS123 On 31/01/2038 Spot Bond			4.93000	89.44191	4.93000	89.36436			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS124 On 31/03/2028 Spot Bond			4.38000	160.36500	4.38000	160.23344			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS126 On 31/01/2038 Spot Bond			4.46000	83.69048	4.46000	83.62110			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS127 On 31/03/2028 Spot Bond			3.90000	106.15204	3.90000	106.06906			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			3.96000	166.20441	3.96000	166.07367			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS131 On 07/12/2033 Spot Bond			4.36000	194.50835	4.36000	194.34907			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS132 On 24/03/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS133 On 31/01/2038 Spot Bond			4.39000	84.27890	4.39000	84.20952			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.64500	4.64500	4.64500	4.64500			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.17000	100.12416	4.17000	100.04351			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS136 On 31/03/2028 Spot Bond			3.77000	168.92677	3.77000	168.79649			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			4.13000	199.81738	4.13000	199.65746			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS138 On 31/03/2028 Spot Bond			3.90000	167.05856	3.90000	166.92798			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			3.90000	167.05856	3.90000	166.92798			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			4.19000	98.51451	4.19000	98.43520			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			3.88000	119.59912	3.88000	119.50561			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			3.01000	148.03621	3.01000	147.93097			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			4.25000	162.14661	4.25000	162.01527			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			4.29000	161.59599	4.29000	161.46458			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			3.85000	119.82540	3.85000	119.73200			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			4.26000	162.00875	4.26000	161.87741			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.30000	4.30000	4.30000	4.30000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS157 On 19/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS157 SPOT										0.00	0	0
Total For FRS157										0.00	0	0
FRS158 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS159 On 06/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS160 On 06/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS161 On 06/06/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS162 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS163 On 06/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS164 On 06/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS165 On 06/06/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS166 On 01/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS168 On 01/08/2022 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 FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			2.77000	2.77000	2.77000	2.77000				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			2.66000	2.66000	2.66000	2.66000				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			3.38000	3.38000	3.38000	3.38000				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			2.97000	2.97000	2.97000	2.97000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	0.00000				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			2.50000	150.82103	2.50000	150.72009				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	0.00000				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			3.41000	106.92635	3.41000	106.84684				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			3.14000	85.63268	3.14000	85.61069				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			3.04000	3.04000	3.04000	3.04000				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS86 On 23/04/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS86 SPOT										0.00	0	0
Total For FRS86										0.00	0	0
FRS87 On 31/01/2025 Spot Bond			3.07000	3.07000	3.07000	3.07000				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			3.57000	3.57000	3.57000	3.57000				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	0.00000				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	0.00000				0.00	0	0
Total FRS96 SPOT										0.00	0	0
Total For FRS96										0.00	0	0
FRX18 On 14/04/2018 Spot Bond			6.90500	104.59701	6.90500	104.53805				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRX18 SPOT									0.00	0	0
Total For FRX18									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			7.75000	104.81996	7.75000	104.75393			0.00	0	0
Total FRX19 SPOT									0.00	0	0
Total For FRX19									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			7.83000	105.97954	7.83000	105.91248			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			8.71000	8.71000	8.71000	8.71000			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			9.06000	111.08154	9.06000	111.00045		1,815,624,000,000.00	200,400,000	100,200,000	
Total FRX24 SPOT								1,815,624,000,000.00	200,400,000	100,200,000	
Total For FRX24								1,815,624,000,000.00	200,400,000	100,200,000	
FRX26 On 01/10/2026 Spot Bond			9.45000	104.50619	9.45000	104.42669		5,103,000,000,000.00	540,000,000	770,000,000	
Total FRX26 SPOT								5,103,000,000,000.00	540,000,000	770,000,000	
Total For FRX26								5,103,000,000,000.00	540,000,000	770,000,000	
FRX27 On 07/03/2027 Spot Bond			9.49000	104.30542	9.49000	104.22661		0.00	0	0	
Total FRX27 SPOT								0.00	0	0	
Total For FRX27								0.00	0	0	
FRX30 On 31/01/2030 Spot Bond			9.95000	99.68060	9.95000	99.60042		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			10.12500	96.03312	10.12500	95.95454		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			10.04000	106.72050	10.04000	106.66262		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			10.86000	78.42450	10.86000	78.35618		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	0.00000		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	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 FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/09/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/09/2018 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A3L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A1L On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A1U SPOT										0.00	0	0
Total For FS5A1U										0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A2U SPOT										0.00	0	0
Total For FS5A2U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	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 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			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GPT44 SPOT										0.00	0	0
Total For GPT44										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB26 On 30/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB26U SPOT										0.00	0	0
Total For GRB26U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRT10 On 13/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			9.08000	108.66970	9.08000	108.59020				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	2,000,000,000
Total GRT19 SPOT										0.00	0	2,000,000,000
Total For GRT19										0.00	0	2,000,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			9.74000	103.04088	9.74000	102.98663				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	0.00000				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	0.00000				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
HC2T2 On 05/10/2018 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total HC5T1 SPOT										0.00	0	0
Total For HC5T1										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB03 On 02/05/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond					0.00000	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 HILB04 SPOT									0.00	0	0
Total For HILB04									0.00	0	0
HILB05 On 11/07/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total HILB05 SPOT									0.00	0	0
Total For HILB05									0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	0.00000			0.00	0	89,000,000
Total HILB06 SPOT									0.00	0	89,000,000
Total For HILB06									0.00	0	89,000,000
HILB07 On 11/07/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total HILB07 SPOT									0.00	0	0
Total For HILB07									0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C4U SPOT									0.00	0	0
Total For HM1C4U									0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C5U SPOT									0.00	0	0
Total For HM1C5U									0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1D4U SPOT									0.00	0	0
Total For HM1D4U									0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1D5U SPOT									0.00	0	0
Total For HM1D5U									0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1E4U SPOT									0.00	0	0
Total For HM1E4U									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	105.39100	10.00000	105.30800			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	0.00000			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	0.00000			0.00	0	0
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0
HPF09 On 15/04/2019 Spot Bond					0.00000	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 HPF09 SPOT									0.00	0	0
Total For HPF09									0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total HPF11 SPOT									0.00	0	0
Total For HPF11									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			7.76000	105.32687	7.76000	105.26044			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	23.66287	100.00000	23.50439			0.00	0	0
Total HWAY20/R207 SPOT									0.00	0	0
Total For HWAY20/R207									0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			2.81000	293.05198	2.81000	292.84877		65,192,000,000.00		23,200,000	11,600,000
Total HWAY23 SPOT								65,192,000,000.00		23,200,000	11,600,000
Total For HWAY23								65,192,000,000.00		23,200,000	11,600,000
HWAY2 On 07/12/2024 Spot Bond			2.52000	2.52000	2.52000	2.52000		0.00		0	0
Total HWAY24 SPOT								0.00		0	0
Total For HWAY24								0.00		0	0
HWAY3 On 28/02/2033 Spot Bond			3.39000	86.77709	3.39000	86.75331		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			10.18000	93.66149	10.18000	93.58445		1,469,992,000,000.00		144,400,000	2,892,200,000
Total HWAY34 SPOT								1,469,992,000,000.00		144,400,000	2,892,200,000
Total For HWAY34								1,469,992,000,000.00		144,400,000	2,892,200,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.11728	100.00000	10.04951		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			10.16000	93.64423	10.16000	93.56735		0.00		0	1,100,000,000
Total HWAY35 SPOT								0.00		0	1,100,000,000
Total For HWAY35								0.00		0	1,100,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.11719	100.00000	10.04942		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	0.00000		0.00		0	0
Total HWF08 SPOT								0.00		0	0
Total For HWF08								0.00		0	0
HWF09 On 19/09/2019 Spot Bond					0.00000	0.00000		0.00		0	1,121,000,000

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 HWF09 SPOT									0.00	0	1,121,000,000
Total For HWF09									0.00	0	1,121,000,000
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	105.39100	10.00000	105.30800			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			2.37000	131.60895	2.39000	131.35449		108,420,390,000,000.00	45,747,000,000	100,850,140,300	
Total I2025 SPOT								18,420,390,000,000.00	45,747,000,000	100,850,140,300	
Total For I2025								18,420,390,000,000.00	45,747,000,000	100,850,140,300	
I2029 On 31/03/2029 Spot Bond			2.70000	100.00830	2.70000	99.93985		41,040,000,000,000.00	15,200,000,000	81,505,958,700	
Total I2029 SPOT								11,040,000,000,000.00	15,200,000,000	81,505,958,700	
Total For I2029								11,040,000,000,000.00	15,200,000,000	81,505,958,700	
I2033 On 28/02/2033 Spot Bond			2.76000	102.32555	2.76000	102.25525		168,360,000,000,000.00	61,000,000,000	41,272,354,800	
Total I2033 SPOT								18,360,000,000,000.00	61,000,000,000	41,272,354,800	
Total For I2033								18,360,000,000,000.00	61,000,000,000	41,272,354,800	
I2038 On 31/01/2038 Spot Bond			2.76000	124.34895	2.81000	123.29188		178,130,400,000,000.00	64,540,000,000	190,770,958,500	
Total I2038 SPOT								18,130,400,000,000.00	64,540,000,000	190,770,958,500	
Total For I2038								18,130,400,000,000.00	64,540,000,000	190,770,958,500	
I2046 On 31/03/2046 Spot Bond			2.94000	117.54416	2.94000	117.46141		137,239,200,000,000.00	46,680,000,000	130,500,230,300	
Total I2046 SPOT								17,239,200,000,000.00	46,680,000,000	130,500,230,300	
Total For I2046								17,239,200,000,000.00	46,680,000,000	130,500,230,300	
I2050 On 31/12/2050 Spot Bond			2.91000	123.40016	2.92000	123.04728		88,871,400,000,000.00	30,540,000,000	165,475,095,910	
Total I2050 SPOT								18,871,400,000,000.00	30,540,000,000	165,475,095,910	
Total For I2050								18,871,400,000,000.00	30,540,000,000	165,475,095,910	
IB105U On 22/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB105U SPOT								0.00	0	0	
Total For IB105U								0.00	0	0	
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB107U SPOT								0.00	0	0	
Total For IB107U								0.00	0	0	
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IBL02U SPOT								0.00	0	0	
Total For IBL02U								0.00	0	0	
IBL100 On 24/05/2020 Spot Bond					0.00000	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 IBL100 SPOT										0.00	0	0
Total For IBL100										0.00	0	0
IBL101 On 24/05/2022 Spot Bond			8.55500	8.55500	8.55500	8.55500				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	0.00000				0.00	0	45,000,000
Total IBL102 SPOT										0.00	0	45,000,000
Total For IBL102										0.00	0	45,000,000
IBL103 On 08/06/2018 Spot Bond					0.00000	0.00000				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	8.70500				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	8.28000				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	0.00000				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			3.23000	287.05235	3.23000	286.84308				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			100.00000	100.00000	100.00000	100.00000				0.00	0	15,000,000,000
Total IBL110 SPOT										0.00	0	15,000,000,000
Total For IBL110										0.00	0	15,000,000,000
IBL22 On 15/03/2018 Spot Bond			5.55000	5.55000	5.55000	5.55000				0.00	0	0
Total IBL22 SPOT										0.00	0	0
Total For IBL22										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.57000	2.57000	2.57000	2.57000				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL39 On 02/04/2018 Spot Bond			6.70000	103.98168	6.70000	103.92466				0.00	0	0
Total IBL39 SPOT										0.00	0	0
Total For IBL39										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	105.39100	10.00000	105.30800				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			7.95500	7.95500	7.95500	7.95500			18,773,800,000,000.00	2,360,000,000	590,000,000
Total IBL45 SPOT									18,773,800,000,000.00	2,360,000,000	590,000,000
Total For IBL45									18,773,800,000,000.00	2,360,000,000	590,000,000
IBL46 On 15/01/2020 Spot Bond			8.39000	8.39000	8.39000	8.39000			0.00	0	790,698,500
Total IBL46 SPOT									0.00	0	790,698,500
Total For IBL46									0.00	0	790,698,500
IBL49 On 02/04/2018 Spot Bond			6.70000	103.26942	6.70000	103.21280			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0
IBL49/F On 02/04/2018 Spot Bond			7.34000	103.23155	7.34000	103.16957			0.00	0	0
Total IBL49/R203 SPOT									0.00	0	0
Total For IBL49/R203									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			8.38000	102.47340	8.38000	102.40370			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	0.00000			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			7.73500	101.03601	7.73500	100.97367			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	0.00000			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			7.69500	101.91962	7.69500	101.85587			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			9.24000	105.19810	9.24000	105.11937			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	0.00000			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	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 IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0
IBL66 On 12/03/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL66 SPOT									0.00	0	0
Total For IBL66									0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.30000	146.47945	3.30000	146.37184			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	0.00000			0.00	0	0
Total IBL68 SPOT									0.00	0	0
Total For IBL68									0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL69U SPOT									0.00	0	0
Total For IBL69U									0.00	0	0
IBL73 On 19/08/2018 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total IBL76 SPOT									0.00	0	0
Total For IBL76									0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	0.00000			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			9.29000	105.72662	9.29000	105.64709			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			7.52500	103.26503	7.52500	103.20183		158,777,500,000,000.00	21,100,000,000	21,100,000,000	
Total IBL79 SPOT								158,777,500,000,000.00	21,100,000,000	21,100,000,000	
Total For IBL79								158,777,500,000,000.00	21,100,000,000	21,100,000,000	
IBL80U On 02/02/2019 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 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	0.00000			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	0.00000			0.00	0	0
Total IBL83 SPOT									0.00	0	0
Total For IBL83									0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL84U SPOT									0.00	0	0
Total For IBL84U									0.00	0	0
IBL85 On 20/05/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL85 SPOT									0.00	0	0
Total For IBL85									0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	0.00000			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			7.82500	105.14302	7.82500	105.07616			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			8.59000	107.90738	8.59000	107.83219			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	20.00859	100.00000	19.87458			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	0.00000			0.00	0	113,000,000
Total IBL89 SPOT									0.00	0	113,000,000
Total For IBL89									0.00	0	113,000,000
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL90U SPOT									0.00	0	0
Total For IBL90U									0.00	0	0
IBL91 On 02/06/2018 Spot Bond					0.00000	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 IBL91 SPOT										0.00	0	0
Total For IBL91										0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond					0.00000	0.00000				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	0.00000				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			7.69500	105.43750	7.69500	105.37191				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	9.53006	100.00000	9.46623				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	0.00000				0.00	0	0
Total IDCC01 SPOT										0.00	0	0
Total For IDCC01										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond					0.00000	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 IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			8.85000	102.04795	8.85000	101.97515				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2019 Spot Bond					0.00000	0.00000				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			10.04000	100.47182	10.04000	100.39029			6,082,232,000,000.00	605,800,000	302,900,000	
Total IDCG06 SPOT									6,082,232,000,000.00	605,800,000	302,900,000	
Total For IDCG06									6,082,232,000,000.00	605,800,000	302,900,000	
IDCG07 On 13/11/2020 Spot Bond					0.00000	0.00000			0.00	0	0	
Total IDCG07 SPOT									0.00	0	0	
Total For IDCG07									0.00	0	0	
IDCG08 On 13/05/2030 Spot Bond			10.99500	105.52684	10.99500	105.43327			0.00	0	0	
Total IDCG08 SPOT									0.00	0	0	
Total For IDCG08									0.00	0	0	
IDCG09 On 05/12/2019 Spot Bond					0.00000	0.00000			0.00	0	0	
Total IDCG09 SPOT									0.00	0	0	
Total For IDCG09									0.00	0	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	0.00000			0.00	0	0	
Total IDCG10 SPOT									0.00	0	0	
Total For IDCG10									0.00	0	0	
IDCG11 On 05/12/2026 Spot Bond			10.14000	106.60995	10.14000	106.52307			0.00	0	0	
Total IDCG11 SPOT									0.00	0	0	
Total For IDCG11									0.00	0	0	
IDCP05 On 14/03/2018 Spot Bond			4.00000	99.97808	4.00000	99.94524			0.00	0	0	
Total IDCP05 SPOT									0.00	0	0	
Total For IDCP05									0.00	0	0	
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	4.00000			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	0.00000			0.00	0	0	
Total IDCP07 SPOT									0.00	0	0	
Total For IDCP07									0.00	0	0	
IDCP11 On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.44000	103.59975	8.44000	103.52919				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			7.24000	107.73268	7.24000	107.66955				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN302U On 30/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN302U SPOT										0.00	0	0
Total For IN302U										0.00	0	0
IN303U On 01/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN303U SPOT										0.00	0	0
Total For IN303U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN346U On 15/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN346U SPOT										0.00	0	0
Total For IN346U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	150,000,000
Total IN355U SPOT										0.00	0	150,000,000
Total For IN355U										0.00	0	150,000,000
IN359U On 01/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN359U SPOT										0.00	0	0
Total For IN359U										0.00	0	0
IN364U On 13/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN364U SPOT										0.00	0	0
Total For IN364U										0.00	0	0
IN366U On 16/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN366U SPOT										0.00	0	0
Total For IN366U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	0.00000				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	105.39100	10.00000	105.30800				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			10.89000	105.59722	10.89000	105.50447				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	105.39100	10.00000	105.30800				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	106,000,000
Total IPF14 SPOT										0.00	0	106,000,000
Total For IPF14										0.00	0	106,000,000
IPF15 On 17/12/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	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 IPF20 SPOT									0.00	0	0
Total For IPF20									0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total IPF24 SPOT									0.00	0	0
Total For IPF24									0.00	0	0
IPFC17 On 26/04/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total IPFC17 SPOT									0.00	0	0
Total For IPFC17									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			8.74000	104.59709	8.74000	104.52296		2,312,604,000,000.00	264,600,000	2,316,025,500	
Total IPL10 SPOT								2,312,604,000,000.00	264,600,000	2,316,025,500	
Total For IPL10								2,312,604,000,000.00	264,600,000	2,316,025,500	
IPL11 On 24/05/2022 Spot Bond					0.00000	0.00000			0.00	0	68,000,000
Total IPL11 SPOT									0.00	0	68,000,000
Total For IPL11									0.00	0	68,000,000
IPL7 On 05/04/2018 Spot Bond					0.00000	0.00000			0.00	0	107,000,000
Total IPL7 SPOT									0.00	0	107,000,000
Total For IPL7									0.00	0	107,000,000
IPL7/JIB On 05/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL7/JIBAR SPOT									0.00	0	0
Total For IPL7/JIBAR									0.00	0	0
IPL8 On 10/10/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
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	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 IPL9 SPOT										0.00	0	0
Total For IPL9										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.30225	2.75000	100.27956				0.00	0	0
Total IV017/R212 SPOT										0.00	0	0
Total For IV017/R212										0.00	0	0
IV019 On 31/03/2028 Spot Bond			5.81000	142.19955	5.81000	142.06656				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	0.00000				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	0.00000				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			4.43000	4.43000	4.43000	4.43000				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			4.43000	4.43000	4.43000	4.43000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total IV033 SPOT										0.00	0	0
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			10.79000	105.09128	10.79000	104.99979				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	0.00000				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	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 IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IV038 SPOT										0.00	0	0
Total For IV038										0.00	0	0
IV039 On 31/01/2022 Spot Bond			4.75000	4.75000	4.75000	4.75000				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	0.00000				0.00	0	278,500,000
Total IV040 SPOT										0.00	0	278,500,000
Total For IV040										0.00	0	278,500,000
IV041 On 29/09/2021 Spot Bond			11.14000	107.78737	11.14000	107.69058				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	0.00000				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			11.03000	11.03000	11.03000	11.03000				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	0.00000				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			4.50000	140.23751	4.50000	140.12082				0.00	0	20,000,000
Total IV045 SPOT										0.00	0	20,000,000
Total For IV045										0.00	0	20,000,000
IV046 On 21/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total IV046 SPOT										0.00	0	0
Total For IV046										0.00	0	0
IV08 On 30/04/2018 Spot Bond			8.22500	105.70038	8.22500	105.62975				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total IV09 SPOT										0.00	0	0
Total For IV09										0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV118U SPOT										0.00	0	0
Total For IV118U										0.00	0	0
IV123U On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV123U SPOT										0.00	0	0
Total For IV123U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV125U SPOT										0.00	0	0
Total For IV125U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.56000	157.93556	4.56000	157.80369				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
IVA716 On 08/03/2018 Spot Bond			7.40000	7.40000	7.40000	7.40000				0.00	0	0
Total IVA716 SPOT										0.00	0	0
Total For IVA716										0.00	0	0
IVA717 On 15/03/2018 Spot Bond			7.40000	7.40000	7.40000	7.40000				0.00	0	0
Total IVA717 SPOT										0.00	0	0
Total For IVA717										0.00	0	0
IVA721 On 12/04/2018 Spot Bond			7.55000	7.55000	7.55000	7.55000				0.00	0	0
Total IVA721 SPOT										0.00	0	0
Total For IVA721										0.00	0	0
IVA722 On 19/04/2018 Spot Bond			7.55000	7.55000	7.55000	7.55000				0.00	0	0
Total IVA722 SPOT										0.00	0	0
Total For IVA722										0.00	0	0
IVA723 On 26/04/2018 Spot Bond			7.55000	7.55000	7.55000	7.55000				0.00	0	0
Total IVA723 SPOT										0.00	0	0
Total For IVA723										0.00	0	0
IVA724 On 03/05/2018 Spot Bond			7.65000	7.65000	7.65000	7.65000			15,300,000,000,000.00	2,000,000,000	1,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVA724 SPOT									15,300,000,000,000.00	2,000,000,000	1,000,000,000
Total For IVA724									15,300,000,000,000.00	2,000,000,000	1,000,000,000
IVA726 On 17/05/2018 Spot Bond			7.65000	7.65000	7.65000	7.65000			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			7.65000	7.65000	7.65000	7.65000			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			7.65000	7.65000	7.65000	7.65000			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			7.65000	7.65000	7.65000	7.65000			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			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVA731 SPOT									0.00	0	0
Total For IVA731									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	105.39100	10.00000	105.30800			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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			8.29500	102.63637	8.29500	102.56726			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	40.90923	100.00000	40.63523			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			8.66000	103.17511	8.66000	103.10265				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	0.00000				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	0.00000				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC060 On 31/07/2018 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC077 On 04/05/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC077 SPOT										0.00	0	0
Total For IVC077										0.00	0	0
IVC081 On 14/07/2019 Spot Bond					0.00000	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 IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC088 On 12/04/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC088 SPOT										0.00	0	0
Total For IVC088										0.00	0	0
IVC092 On 24/11/2019 Spot Bond					0.00000	0.00000				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	0.00000				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			9.51000	106.79541	9.51000	106.71366				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	0.00000				0.00	0	110,000,000
Total IVC097 SPOT										0.00	0	110,000,000
Total For IVC097										0.00	0	110,000,000
IVC098 On 14/06/2018 Spot Bond			7.69500	102.45463	7.69500	102.39113				0.00	0	0
Total IVC098 SPOT										0.00	0	0
Total For IVC098										0.00	0	0
IVC102 On 31/01/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	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 IVC108 SPOT										0.00	0	0
Total For IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	0.00000				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			9.16000	104.67807	9.16000	104.60040				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	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 IVC124 SPOT										0.00	0	0
Total For IVC124										0.00	0	0
IVC126 On 30/04/2019 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total IVC127 SPOT										0.00	0	0
Total For IVC127										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC73U On 22/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC73U SPOT										0.00	0	0
Total For IVC73U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF36U On 22/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVF36U SPOT										0.00	0	0
Total For IVF36U										0.00	0	0
IVF38U On 16/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF38U SPOT										0.00	0	0
Total For IVF38U										0.00	0	0
IVF41U On 16/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF41U SPOT										0.00	0	0
Total For IVF41U										0.00	0	0
JAS01 On 31/01/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP002 On 13/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP005 On 29/06/2018 Spot Bond					0.00000	0.00000				0.00	0	70,000,000
Total KAP005 SPOT										0.00	0	70,000,000
Total For KAP005										0.00	0	70,000,000
KAP006 On 29/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP007 On 26/10/2021 Spot Bond			9.06000	107.36895	9.06000	107.29057				0.00	0	6,525,926,000
Total KAP007 SPOT										0.00	0	6,525,926,000
Total For KAP007										0.00	0	6,525,926,000
KAP008 On 28/11/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP009 On 24/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP010 On 15/09/2020 Spot Bond					0.00000	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 KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP012 On 01/12/2022 Spot Bond					0.00000	0.00000				0.00	0	39,000,000
Total KAP012 SPOT										0.00	0	39,000,000
Total For KAP012										0.00	0	39,000,000
KAP041 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	0.00000				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KSB009 On 05/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KST01 On 12/07/2020 Spot Bond					0.00000	0.00000				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			9.19000	132.05937	9.19000	131.96107				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	0.00000				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	0.00000				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			8.96000	103.76476	8.96000	103.68942				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	102.73611	9.62000	102.65614				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	100.39366	9.71000	100.31480				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK14L On 31/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK14U SPOT										0.00	0	0
Total For LBK14U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total LBK17 SPOT										0.00	0	0
Total For LBK17										0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK19 On 23/03/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total LBK19 SPOT										0.00	0	0
Total For LBK19										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			9.34000	105.56113	9.34000	105.48174				0.00	0	2,500,000,000
Total LBK20 SPOT										0.00	0	2,500,000,000
Total For LBK20										0.00	0	2,500,000,000
LBK21 On 04/09/2018 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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			9.81000	106.59596	9.81000	106.51187				0.00	0	4,000,000,000
Total LBK24 SPOT										0.00	0	4,000,000,000
Total For LBK24										0.00	0	4,000,000,000
LGL03 On 03/04/2018 Spot Bond			7.10500	103.37729	7.10500	103.31722				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LGL03 SPOT										0.00	0	0
Total For LGL03										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			8.66000	101.73130	8.66000	101.65985				0.00	0	14,618,291,400
Total LGL04 SPOT										0.00	0	14,618,291,400
Total For LGL04										0.00	0	14,618,291,400
LGL05 On 12/12/2021 Spot Bond					0.00000	0.00000				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			9.39000	107.39368	9.39000	107.31248				0.00	0	2,500,000,000
Total LGL06 SPOT										0.00	0	2,500,000,000
Total For LGL06										0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total LGL07 SPOT										0.00	0	0
Total For LGL07										0.00	0	0
LGL08 On 28/02/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total LGL09 SPOT										0.00	0	0
Total For LGL09										0.00	0	0
LHC04U On 21/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC04U SPOT										0.00	0	0
Total For LHC04U										0.00	0	0
LHL17 On 14/11/2018 Spot Bond					0.00000	0.00000				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			9.52500	106.72880	9.52500	106.64653				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			12.96000	106.57050	12.96000	106.45965				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	0.00000				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	0.00000				0.00	0	6,948,482,000

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 LHL27 SPOT										0.00	0	6,948,482,000
Total For LHL27										0.00	0	6,948,482,000
LHL28 On 13/02/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total LRFB2 SPOT										0.00	0	0
Total For LRFB2										0.00	0	0
LRFC2 On 20/11/2019 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total MAQ114 SPOT										0.00	0	0
Total For MAQ114										0.00	0	0
MAQ11 On 15/03/2018 Spot Bond					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 MAQ115 SPOT										0.00	0	0
Total For MAQ115										0.00	0	0
MAQ11 On 31/01/2019 Spot Bond					0.00000	0.00000				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
MAQ11 On 19/03/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total MAQ119 SPOT										0.00	0	0
Total For MAQ119										0.00	0	0
MBF04 On 13/04/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04 On 17/08/2018 Spot Bond					0.00000	0.00000				0.00	0	2,079,000,000
Total MBF046 SPOT										0.00	0	2,079,000,000
Total For MBF046										0.00	0	2,079,000,000
MBF04 On 07/06/2019 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBF05 On 27/03/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBF054 SPOT										0.00	0	0
Total For MBF054										0.00	0	0
MBF05 On 27/03/2020 Spot Bond					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 MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBF055 On 28/08/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBF056 SPOT										0.00	0	0
Total For MBF056										0.00	0	0
MBF056 On 28/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBF057 SPOT										0.00	0	0
Total For MBF057										0.00	0	0
MBP03 On 12/09/2019 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0
MBP03 On 02/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0
MBP34 On 29/04/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP34 SPOT										0.00	0	0
Total For MBP34										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			7.92500	104.77889	7.92500	104.71179				0.00	0	0
Total MBSA01 SPOT										0.00	0	0
Total For MBSA01										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	104.70086	8.00000	104.63320				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			7.97500	104.56311	7.97500	104.49574				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBSA02 SPOT									0.00	0	0
Total For MBSA02									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	103.60080	8.91000	103.52640			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	0.00000			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	0.00000			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			7.94500	102.76554	7.94500	102.69921			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			8.91500	105.27843	8.91500	105.20235			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	0.00000			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			8.76000	8.76000	8.76000	8.76000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	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 MMIG01 SPOT										0.00	0	0
Total For MMIG01										0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			9.07500	9.07500	9.07500	9.07500				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	0.00000				0.00	0	56,000,000
Total MMIG03 SPOT										0.00	0	56,000,000
Total For MMIG03										0.00	0	56,000,000
MMIG0 On 12/08/2025 Spot Bond			10.99000	10.99000	10.99000	10.99000				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			9.69000	9.69000	9.69000	9.69000				0.00	0	7,726,675,000
Total MMIG05 SPOT										0.00	0	7,726,675,000
Total For MMIG05										0.00	0	7,726,675,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	0.00000				0.00	0	59,000,000
Total MMIG06 SPOT										0.00	0	59,000,000
Total For MMIG06										0.00	0	59,000,000
MTN06 On 13/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total MTN06 SPOT										0.00	0	0
Total For MTN06										0.00	0	0
MTN07 On 13/07/2022 Spot Bond					0.00000	0.00000				0.00	0	50,000,000
Total MTN07 SPOT										0.00	0	50,000,000
Total For MTN07										0.00	0	50,000,000
MTN08 On 11/10/2020 Spot Bond					0.00000	0.00000				0.00	0	1,000,000,000
Total MTN08 SPOT										0.00	0	1,000,000,000
Total For MTN08										0.00	0	1,000,000,000
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	161,000,000
Total MTN08U SPOT										0.00	0	161,000,000
Total For MTN08U										0.00	0	161,000,000
MTN09 On 11/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total MTN09 SPOT										0.00	0	0
Total For MTN09										0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	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 MTN10 SPOT										0.00	0	0
Total For MTN10										0.00	0	0
MTNC1 On 15/05/2018 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N5D23 On 20/09/2019 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5G23U SPOT										0.00	0	0
Total For N5G23U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.19000	99.07799	9.19000	99.00425				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			8.49000	104.16537	8.49000	104.09401				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			9.14000	104.91405	9.14000	104.83638				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NAM03 SPOT									0.00	0	0
Total For NAM03									0.00	0	0
NAM04 On 01/08/2026 Spot Bond			9.99000	104.01910	9.99000	103.93510			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			7.96500	104.83064	7.96500	104.76281			0.00	0	667,441,400
Total NBK11A SPOT									0.00	0	667,441,400
Total For NBK11A									0.00	0	667,441,400
NBK12/On 19/03/2021 Spot Bond			8.81500	105.97454	8.81500	105.89881			0.00	0	1,001,166,900
Total NBK12A SPOT									0.00	0	1,001,166,900
Total For NBK12A									0.00	0	1,001,166,900
NBK12/On 19/03/2021 Spot Bond			9.38000	104.50459	9.38000	104.42524			0.00	0	0
Total NBK12A/R208 SPOT									0.00	0	0
Total For NBK12A/R208									0.00	0	0
NBK13/On 19/03/2024 Spot Bond			8.94000	108.28973	8.94000	108.21127			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			8.29000	104.37729	8.29000	104.30781			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/On 11/02/2022 Spot Bond			8.84000	100.52879	8.84000	100.45675			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			9.06000	102.63960	9.06000	102.56427		2,397,276,000,000.00		264,600,000	992,300,000
Total NBK16A SPOT								2,397,276,000,000.00		264,600,000	992,300,000
Total For NBK16A								2,397,276,000,000.00		264,600,000	992,300,000
NBK17/On 22/04/2026 Spot Bond			9.43000	106.73728	9.43000	106.65625			0.00	0	1,220,000,000
Total NBK17A SPOT									0.00	0	1,220,000,000
Total For NBK17A									0.00	0	1,220,000,000
NBK18/On 01/06/2020 Spot Bond			8.23500	104.59000	8.23500	104.52046			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			8.99000	104.89131	8.99000	104.81531			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			9.34000	108.61061	9.34000	108.52893		5,278,968,000,000.00		565,200,000	282,600,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK20A SPOT									5,278,968,000,000.00	565,200,000	282,600,000
Total For NBK20A									5,278,968,000,000.00	565,200,000	282,600,000
NBK20I On 25/06/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21I On 21/07/2027 Spot Bond			9.62000	107.58589	9.62000	107.50215			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK22I On 19/11/2022 Spot Bond			9.28000	106.06534	9.28000	105.98563			0.00	0	9,437,605,000
Total NBK22A SPOT									0.00	0	9,437,605,000
Total For NBK22A									0.00	0	9,437,605,000
NBK23I On 19/11/2025 Spot Bond			9.29000	110.85212	9.29000	110.76873		1,854,284,000,000.00		199,600,000	99,800,000
Total NBK23A SPOT								1,854,284,000,000.00		199,600,000	99,800,000
Total For NBK23A								1,854,284,000,000.00		199,600,000	99,800,000
NBK23I On 12/02/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24I On 19/11/2027 Spot Bond			9.59000	111.74868	9.59000	111.66196			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 17/02/2023 Spot Bond			9.18000	9.18000	9.18000	9.18000			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0
NBK25I On 12/02/2025 Spot Bond					0.00000	0.00000			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26I On 10/05/2023 Spot Bond			100.00000	15.39379	100.00000	15.29069			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	0.00000			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27I On 10/05/2026 Spot Bond			9.54000	112.71883	9.54000	112.63181		1,858,392,000,000.00		194,800,000	97,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK27A SPOT									1,858,392,000,000.00	194,800,000	97,400,000
Total For NBK27A									1,858,392,000,000.00	194,800,000	97,400,000
NBK27I On 01/06/2018 Spot Bond					0.00000	0.00000			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			9.19000	104.45987	9.19000	104.38211			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	0.00000			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			9.49000	106.89293	9.49000	106.81083		1,191,944,000,000.00	125,600,000	62,800,000	
Total NBK29A SPOT									1,191,944,000,000.00	125,600,000	62,800,000
Total For NBK29A									1,191,944,000,000.00	125,600,000	62,800,000
NBK29I On 18/02/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0
NBK30J On 20/02/2024 Spot Bond			8.98000	103.32864	8.98000	103.25344		818,976,000,000.00	91,200,000	45,600,000	
Total NBK30A SPOT									818,976,000,000.00	91,200,000	45,600,000
Total For NBK30A									818,976,000,000.00	91,200,000	45,600,000
NBK30I On 18/02/2021 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK32I On 26/02/2019 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	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 NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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			7.52500	105.45061	7.52500	105.38713				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	37.89451	100.00000	37.64481				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			10.76500	10.76500	10.76500	10.76500				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	0.00000				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	0.00000				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	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 NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0
NBK46I On 15/08/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.93500	102.99789	9.93500	108.22947				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	0.00000				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.97000	102.08666	9.97000	107.23389				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN9 On 09/04/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total NCLN93 SPOT									0.00	0	0
Total For NCLN93									0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total NCLN95 SPOT									0.00	0	0
Total For NCLN95									0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED01U SPOT									0.00	0	0
Total For NED01U									0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED02U SPOT									0.00	0	0
Total For NED02U									0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED03U SPOT									0.00	0	0
Total For NED03U									0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED04U SPOT									0.00	0	0
Total For NED04U									0.00	0	0
NED13 On 25/07/2018 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total NED14 SPOT									0.00	0	0
Total For NED14									0.00	0	0
NED15 On 08/04/2019 Spot Bond			8.42500	8.42500	8.42500	8.42500			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	0.00000			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	0.00000			0.00	0	0
Total NED17 SPOT									0.00	0	0
Total For NED17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED18 On 16/01/2020 Spot Bond					0.00000	0.00000				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	0.00000				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			9.96000	104.83267	9.96000	104.74826				0.00	0	3,030,000,000
Total NED20 SPOT										0.00	0	3,030,000,000
Total For NED20										0.00	0	3,030,000,000
NEDT1 On 21/05/2021 Spot Bond					0.00000	0.00000				0.00	0	10,000,000
Total NEDT1A SPOT										0.00	0	10,000,000
Total For NEDT1A										0.00	0	10,000,000
NEDT1 On 26/11/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	3,196,447,000
Total NGL02 SPOT										0.00	0	3,196,447,000
Total For NGL02										0.00	0	3,196,447,000
NGL03 On 26/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGLT1 On 01/07/2022 Spot Bond					0.00000	0.00000				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	105.39100	10.00000	105.30800				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	104.42571	13.50000	104.31272				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NHM00 On 09/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.29000	3.29000	3.29000	3.29000				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			3.68000	3.68000	3.68000	3.68000				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			3.81000	3.81000	3.81000	3.81000				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			4.12000	163.95126	4.12000	163.82017				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			4.28000	76.88368	4.28000	76.82108				0.00	0	0
Total NILB17 SPOT										0.00	0	0
Total For NILB17										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			7.81000	104.47110	7.81000	104.40479				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			8.44000	8.44000	8.44000	8.44000				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A17 On 22/05/2018 Spot Bond					0.00000	0.00000				0.00	1,444,000,000	722,000,000
Total NQ1A17 SPOT										0.00	1,444,000,000	722,000,000
Total For NQ1A17										0.00	1,444,000,000	722,000,000
NQ1A19 On 22/05/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1A21 On 22/05/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1A2 On 22/05/2018 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total NQ1A26 SPOT										0.00	0	0
Total For NQ1A26										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			8.64000	8.64000	8.64000	8.64000				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	0.00000				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	0.00000				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B1 On 22/05/2018 Spot Bond					0.00000	0.00000				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			8.84000	8.84000	8.84000	8.84000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total NQ1C19 SPOT										0.00	0	0
Total For NQ1C19										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D On 22/05/2020 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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			7.70500	106.52834	7.70500	106.46198			2,635,110,000,000.00	342,000,000	171,000,000
Total NRA018 SPOT									2,635,110,000,000.00	342,000,000	171,000,000
Total For NRA018									2,635,110,000,000.00	342,000,000	171,000,000
NRA02: On 31/10/2022 Spot Bond			8.79000	117.38488	8.79000	117.30122			131,850,000,000.00	15,000,000	7,500,000
Total NRA022 SPOT									131,850,000,000.00	15,000,000	7,500,000
Total For NRA022									131,850,000,000.00	15,000,000	7,500,000
NRA02: On 31/05/2023 Spot Bond			3.36000	180.28843	3.36000	180.15537			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			10.69000	113.20770	10.69000	113.11057			0.00	0	6,040,000,000
Total NRA028 SPOT									0.00	0	6,040,000,000
Total For NRA028									0.00	0	6,040,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	15.39006	100.00000	15.28754			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
NTC16 On 22/03/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total NTC16 SPOT									0.00	0	0
Total For NTC16									0.00	0	0
NTC18 On 27/02/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC19 On 27/07/2020 Spot Bond					0.00000	0.00000			0.00	0	92,000,000
Total NTC19 SPOT									0.00	0	92,000,000
Total For NTC19									0.00	0	92,000,000
NTC20 On 27/07/2020 Spot Bond					0.00000	0.00000			0.00	0	600,000,000
Total NTC20 SPOT									0.00	0	600,000,000
Total For NTC20									0.00	0	600,000,000
NTC21 On 24/03/2022 Spot Bond					0.00000	0.00000			0.00	0	29,000,000
Total NTC21 SPOT									0.00	0	29,000,000
Total For NTC21									0.00	0	29,000,000
NTC22 On 15/02/2021 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	3,000,000
Total NTC23 SPOT									0.00	0	3,000,000
Total For NTC23									0.00	0	3,000,000
OMI01 On 22/11/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total OMI01 SPOT									0.00	0	0
Total For OMI01									0.00	0	0
OML02 On 27/11/2019 Spot Bond					0.00000	0.00000			0.00	0	74,000,000
Total OML02 SPOT									0.00	0	74,000,000
Total For OML02									0.00	0	74,000,000
OML03 On 27/11/2019 Spot Bond			8.96000	103.11800	8.96000	103.04312			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	0.00000			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			9.32000	9.32000	9.32000	9.32000			0.00	0	1,500,000,000
Total OML05 SPOT									0.00	0	1,500,000,000
Total For OML05									0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			10.12000	100.45281	10.12000	100.37066			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			11.04000	99.38621	11.04000	99.29774			0.00	0	1,000,000,000
Total OML07 SPOT									0.00	0	1,000,000,000
Total For OML07									0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
OML08 On 14/09/2020 Spot Bond					0.00000	0.00000				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			10.11000	102.74472	10.11000	102.66077				0.00	0	7,820,431,000
Total OML09 SPOT										0.00	0	7,820,431,000
Total For OML09										0.00	0	7,820,431,000
OML10 On 14/09/2025 Spot Bond			11.04000	101.49349	11.04000	101.40314				0.00	0	870,000,000
Total OML10 SPOT										0.00	0	870,000,000
Total For OML10										0.00	0	870,000,000
PBKJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX1U On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1U On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLS1U SPOT										0.00	0	0
Total For PBLS1U										0.00	0	0
PBLT1U On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1U On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1U On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	105.39100	10.00000	105.30800				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM34 On 07/03/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total PMM34 SPOT										0.00	0	0
Total For PMM34										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM36 On 04/05/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total PMM36 SPOT									0.00	0	0
Total For PMM36									0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total PMM40 SPOT									0.00	0	0
Total For PMM40									0.00	0	0
PMM41 On 07/05/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total PMM41 SPOT									0.00	0	0
Total For PMM41									0.00	0	0
PMM42 On 28/05/2018 Spot Bond					0.00000	0.00000			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			100.00000	100.00000	100.00000	100.00000		25,000,000,000,000.00	250,000,000	25,000,000,000	
Total PMM43 SPOT								25,000,000,000,000.00	250,000,000	25,000,000,000	
Total For PMM43								25,000,000,000,000.00	250,000,000	25,000,000,000	
PPC002 On 31/12/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC003 On 31/10/2019 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	80,000,000
Total PRE2A3 SPOT									0.00	0	80,000,000
Total For PRE2A3									0.00	0	80,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE2B On 20/02/2022 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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			8.11000	117.11407	8.08000	117.24130			177,223,795,112,000.00	3,104,466,559,200	3,378,676,819,900
Total R186 SPOT									177,223,795,112,000.00	104,466,559,200	378,676,819,900
Total For R186									177,223,795,112,000.00	104,466,559,200	378,676,819,900
R197 On 07/12/2023 Spot Bond			2.16000	302.61493	2.16000	302.42108			52,704,000,000,000.00	24,400,000,000	81,423,955,900
Total R197 SPOT									52,704,000,000,000.00	24,400,000,000	81,423,955,900
Total For R197									52,704,000,000,000.00	24,400,000,000	81,423,955,900
R202 On 07/12/2033 Spot Bond			2.83000	233.40110	2.83000	233.23887			70,580,200,000,000.00	24,940,000,000	183,510,690,100
Total R202 SPOT									70,580,200,000,000.00	24,940,000,000	183,510,690,100
Total For R202									70,580,200,000,000.00	24,940,000,000	183,510,690,100
R2023 On 28/02/2023 Spot Bond			7.46000	101.43401	7.43500	101.47664			772,945,092,000,000.00	237,660,200,000	496,747,802,400
Total R2023 SPOT									772,945,092,000,000.00	237,660,200,000	496,747,802,400
Total For R2023									772,945,092,000,000.00	237,660,200,000	496,747,802,400
R2030 On 31/01/2030 Spot Bond			8.65000	96.10062	8.65000	96.03320			138,999,680,000,000.00	247,283,200,000	498,278,563,200
Total R2030 SPOT									138,999,680,000,000.00	247,283,200,000	498,278,563,200
Total For R2030									138,999,680,000,000.00	247,283,200,000	498,278,563,200
R2032 On 31/03/2032 Spot Bond			8.86000	98.83730	8.86000	98.76670			823,696,024,000,000.00	431,568,400,000	541,040,451,571
Total R2032 SPOT									823,696,024,000,000.00	431,568,400,000	541,040,451,571
Total For R2032									823,696,024,000,000.00	431,568,400,000	541,040,451,571
R2035 On 28/02/2035 Spot Bond			9.04000	98.86542	9.04000	98.79419			664,209,521,104,000.00	294,713,442,600	574,347,869,500
Total R2035 SPOT									664,209,521,104,000.00	294,713,442,600	574,347,869,500
Total For R2035									664,209,521,104,000.00	294,713,442,600	574,347,869,500
R2037 On 31/01/2037 Spot Bond			9.13500	95.25778	9.13500	95.18728			903,057,554,000,000.00	865,140,400,000	518,102,454,200
Total R2037 SPOT									903,057,554,000,000.00	865,140,400,000	518,102,454,200
Total For R2037									903,057,554,000,000.00	865,140,400,000	518,102,454,200
R204 On 21/12/2018 Spot Bond			6.49500	102.88780	6.46500	102.85652			20,085,095,133,000.00	3,092,393,400	54,599,170,100
Total R204 SPOT									20,085,095,133,000.00	3,092,393,400	54,599,170,100
Total For R204									20,085,095,133,000.00	3,092,393,400	54,599,170,100

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 31/01/2040 Spot Bond			9.19000	99.19893	9.19000	99.12509			778,389,324,000,000.00	84,699,600,000	518,480,479,000
Total R2040 SPOT									78,389,324,000,000.00	84,699,600,000	518,480,479,000
Total For R2040									78,389,324,000,000.00	84,699,600,000	518,480,479,000
R2044 On 31/01/2044 Spot Bond			9.24000	96.15844	9.24000	96.08649			018,846,068,000,000.00	1,084,290,700,000	703,192,031,800
Total R2044 SPOT									18,846,068,000,000.00	084,290,700,000	703,192,031,800
Total For R2044									18,846,068,000,000.00	084,290,700,000	703,192,031,800
R2048 On 28/02/2048 Spot Bond			9.21000	95.62101	9.21000	95.55085			150,701,822,012,000.00	1,102,139,177,200	521,133,565,100
Total R2048 SPOT									150,701,822,012,000.00	1,102,139,177,200	521,133,565,100
Total For R2048									150,701,822,012,000.00	1,102,139,177,200	521,133,565,100
R207 On 15/01/2020 Spot Bond			6.70500	102.04018	6.67500	102.03630			368,472,000,379,500.00	54,954,809,900	211,026,838,700
Total R207 SPOT									368,472,000,379,500.00	54,954,809,900	211,026,838,700
Total For R207									368,472,000,379,500.00	54,954,809,900	211,026,838,700
R208 On 31/03/2021 Spot Bond			7.02000	102.28683	6.99000	102.30973			684,202,210,848,000.00	97,464,702,400	304,738,722,000
Total R208 SPOT									684,202,210,848,000.00	97,464,702,400	304,738,722,000
Total For R208									684,202,210,848,000.00	97,464,702,400	304,738,722,000
R209 On 31/03/2036 Spot Bond			8.92000	79.05357	8.89000	79.21624			450,505,344,000,000.00	611,043,200,000	903,920,108,100
Total R209 SPOT									450,505,344,000,000.00	611,043,200,000	903,920,108,100
Total For R209									450,505,344,000,000.00	611,043,200,000	903,920,108,100
R210 On 31/03/2028 Spot Bond			2.55000	187.68621	2.54000	187.72345			290,700,000,000,000.00	114,000,000,000	88,581,931,200
Total R210 SPOT									290,700,000,000,000.00	114,000,000,000	88,581,931,200
Total For R210									290,700,000,000,000.00	114,000,000,000	88,581,931,200
R212 On 31/01/2022 Spot Bond			1.99000	153.66715	1.99000	153.57071			553,240,696,000,000.00	278,010,400,000	171,100,487,300
Total R212 SPOT									553,240,696,000,000.00	278,010,400,000	171,100,487,300
Total For R212									553,240,696,000,000.00	278,010,400,000	171,100,487,300
R213 On 28/02/2031 Spot Bond			8.64500	87.54541	8.61500	87.69634			933,643,553,752,000.00	107,998,097,600	459,619,534,700
Total R213 SPOT									933,643,553,752,000.00	107,998,097,600	459,619,534,700
Total For R213									933,643,553,752,000.00	107,998,097,600	459,619,534,700
R214 On 28/02/2041 Spot Bond			9.17000	74.80467	9.17000	74.75001			444,396,044,291,000.00	484,666,962,300	765,172,735,700
Total R214 SPOT									444,396,044,291,000.00	484,666,962,300	765,172,735,700
Total For R214									444,396,044,291,000.00	484,666,962,300	765,172,735,700
RCG01 On 24/10/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB6 On 31/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
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
RDF03I On 04/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
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	121,000,000
Total RDF05U SPOT									0.00	0	121,000,000
Total For RDF05U									0.00	0	121,000,000
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 11/03/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total RDFB02 SPOT									0.00	0	0
Total For RDFB02									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	0.00000			0.00	0	43,000,000
Total RDFB05 SPOT									0.00	0	43,000,000
Total For RDFB05									0.00	0	43,000,000
RDFB0 On 22/03/2019 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total RDFB07 SPOT									0.00	0	0
Total For RDFB07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB0 On 30/09/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB10 On 27/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB11 On 27/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB12 On 27/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFC3 On 04/06/2018 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total RDFC39 SPOT										0.00	0	0
Total For RDFC39										0.00	0	0
RDFC4 On 23/03/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFC40 SPOT										0.00	0	0
Total For RDFC40										0.00	0	0
RDFC4 On 05/10/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFC41 SPOT										0.00	0	0
Total For RDFC41										0.00	0	0
REB01 On 21/05/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REB01 On 21/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB01/JIBAR SPOT										0.00	0	0
Total For REB01/JIBAR										0.00	0	0
REB02 On 21/05/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total REB02 SPOT										0.00	0	0
Total For REB02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
REBC0 On 17/05/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total REBC06 SPOT										0.00	0	0
Total For REBC06										0.00	0	0
REBC7 On 31/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REBC7U SPOT										0.00	0	0
Total For REBC7U										0.00	0	0
RED20 On 05/07/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RED20: On 05/04/2019 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RES02I 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
RES03I 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES04I 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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	92,000,000
Total RES36 SPOT									0.00	0	92,000,000
Total For RES36									0.00	0	92,000,000
RES38 On 01/08/2020 Spot Bond					0.00000	0.00000			0.00	0	69,000,000
Total RES38 SPOT									0.00	0	69,000,000
Total For RES38									0.00	0	69,000,000
RES39I On 03/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES39U SPOT									0.00	0	0
Total For RES39U									0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total RES41 SPOT									0.00	0	0
Total For RES41									0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES42U SPOT									0.00	0	0
Total For RES42U									0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.61000	107.51394	8.61000	107.43927			0.00	0	0
Total RW21 SPOT									0.00	0	0
Total For RW21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RW23 On 10/12/2023 Spot Bond			9.22000	103.64855	9.22000	103.57158				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			10.45500	101.21996	10.45500	101.13498				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	105.39100	10.00000	105.30800				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK16 On 15/03/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBK16 SPOT										0.00	0	0
Total For SBK16										0.00	0	0
SBK17 On 30/07/2019 Spot Bond					0.00000	0.00000				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	0.00000				0.00	1,080,000,000	540,000,000
Total SBK18 SPOT										0.00	1,080,000,000	540,000,000
Total For SBK18										0.00	1,080,000,000	540,000,000
SBK19 On 24/10/2019 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	0.00000				0.00	0	250,000,000
Total SBK22 SPOT										0.00	0	250,000,000
Total For SBK22										0.00	0	250,000,000
SBK23 On 28/05/2022 Spot Bond			10.34000	107.36831	10.34000	107.27864				0.00	0	2,050,000,000
Total SBK23 SPOT										0.00	0	2,050,000,000
Total For SBK23										0.00	0	2,050,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00000			0.00	0	0
Total SBK25 SPOT									0.00	0	0
Total For SBK25									0.00	0	0
SBK26 On 25/04/2021 Spot Bond			9.89000	110.82412	9.89000	110.73597		3,681,058,000,000.00		372,200,000	186,100,000
Total SBK26 SPOT								3,681,058,000,000.00		372,200,000	186,100,000
Total For SBK26								3,681,058,000,000.00		372,200,000	186,100,000
SBK9 On 10/04/2018 Spot Bond			7.52500	103.58072	7.52500	103.51707			0.00	0	2,819,950,000
Total SBK9 SPOT									0.00	0	2,819,950,000
Total For SBK9									0.00	0	2,819,950,000
SBS16 On 22/09/2018 Spot Bond					0.00000	0.00000			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	0.00000			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			7.97000	108.46011	7.97000	108.39027			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.37000	107.04675	9.37000	106.96553			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	0.00000			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	0.00000			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			7.70500	103.93919	7.70500	103.87408		1,474,737,000,000.00		191,400,000	95,700,000
Total SBS25 SPOT								1,474,737,000,000.00		191,400,000	95,700,000
Total For SBS25								1,474,737,000,000.00		191,400,000	95,700,000
SBS27 On 20/02/2024 Spot Bond			8.79000	106.65199	8.79000	106.57599		5,324,982,000,000.00		605,800,000	302,900,000
Total SBS27 SPOT								5,324,982,000,000.00		605,800,000	302,900,000
Total For SBS27								5,324,982,000,000.00		605,800,000	302,900,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS29 On 12/06/2019 Spot Bond			7.74000	103.24185	7.74000	103.17725			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			9.53000	94.94654	9.53000	94.87331			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	0.00000			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 12/06/2027 Spot Bond			9.61000	103.44762	9.61000	103.36763		1,935,454,000,000.00		201,400,000	100,700,000
Total SBS31 SPOT								1,935,454,000,000.00		201,400,000	100,700,000
Total For SBS31								1,935,454,000,000.00		201,400,000	100,700,000
SBS33 On 19/09/2019 Spot Bond					0.00000	0.00000			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			9.48500	102.74954	9.48500	102.67067		1,001,616,000,000.00		105,600,000	1,502,800,000
Total SBS34 SPOT								1,001,616,000,000.00		105,600,000	1,502,800,000
Total For SBS34								1,001,616,000,000.00		105,600,000	1,502,800,000
SBS36 On 29/01/2020 Spot Bond					0.00000	0.00000			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			8.38000	100.21822	8.38000	100.15006			0.00	0	9,410,000,000
Total SBS37 SPOT									0.00	0	9,410,000,000
Total For SBS37									0.00	0	9,410,000,000
SBS38 On 29/01/2025 Spot Bond			9.34000	99.78742	9.34000	99.71196		799,504,000,000.00		85,600,000	42,800,000
Total SBS38 SPOT								799,504,000,000.00		85,600,000	42,800,000
Total For SBS38								799,504,000,000.00		85,600,000	42,800,000
SBS39 On 29/01/2030 Spot Bond			10.13000	98.24043	10.13000	98.16000			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			8.43000	103.26371	8.43000	103.19307			0.00	0	6,303,150,000
Total SBS4 SPOT									0.00	0	6,303,150,000
Total For SBS4									0.00	0	6,303,150,000
SBS40 On 12/11/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS41 On 12/11/2022 Spot Bond			8.71000	108.07216	8.71000	107.99583			0.00	0	2,000,000,000
Total SBS41 SPOT									0.00	0	2,000,000,000
Total For SBS41									0.00	0	2,000,000,000
SBS42 On 12/11/2025 Spot Bond			9.26000	110.95902	9.26000	110.87581			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			9.55500	111.42807	9.55500	111.34191			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	0.00000			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	0.00000			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			8.75500	108.18095	8.75500	108.10416			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	0.00000			0.00	30,000,000,000	30,000,000,000
Total SBS47 SPOT									0.00	30,000,000,000	30,000,000,000
Total For SBS47									0.00	30,000,000,000	30,000,000,000
SBS48 On 31/01/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total SBS48 SPOT									0.00	0	0
Total For SBS48									0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total SBS49 SPOT									0.00	0	0
Total For SBS49									0.00	0	0
SBS50 On 31/01/2022 Spot Bond			8.70000	103.47440	8.70000	103.40141			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			9.23000	9.23000	9.23000	9.23000			0.00	0	0
Total SBS51 SPOT									0.00	0	0
Total For SBS51									0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	0.00000			0.00	0	0
Total SBS52 SPOT									0.00	0	0
Total For SBS52									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS53 On 03/05/2027 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total SBS55 SPOT									0.00	0	0
Total For SBS55									0.00	0	0
SBS56 On 12/06/2022 Spot Bond			8.61500	8.61500	8.61500	8.61500			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	0.00000			0.00	0	0
Total SBS57 SPOT									0.00	0	0
Total For SBS57									0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	287.62840	3.19000	287.42006			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			4.22000	4.22000	4.22000	4.22000			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	0.00000			0.00	0	0
Total SBT101 SPOT									0.00	0	0
Total For SBT101									0.00	0	0
SBT102 On 30/09/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total SBT102 SPOT									0.00	0	0
Total For SBT102									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBT201 On 13/02/2023 Spot Bond					0.00000	0.00000			0.00	180,000,000	150,000,000
Total SBT201 SPOT									0.00	180,000,000	150,000,000
Total For SBT201									0.00	180,000,000	150,000,000
SGI004 On 20/01/2021 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	1,400,000,000	700,000,000
Total SGI006 SPOT									0.00	1,400,000,000	700,000,000
Total For SGI006									0.00	1,400,000,000	700,000,000
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000			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	105.39100	10.00000	105.30800			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SHS34 On 03/11/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total SHS34 SPOT									0.00	0	0
Total For SHS34									0.00	0	0
SLI3 On 15/08/2018 Spot Bond			7.67000	101.03784	7.67000	100.97620		892,788,000,000.00		116,400,000	58,200,000
Total SLI3 SPOT								892,788,000,000.00		116,400,000	58,200,000
Total For SLI3								892,788,000,000.00		116,400,000	58,200,000
SLI4 On 15/08/2021 Spot Bond					0.00000	0.00000			0.00	137,000,000	68,500,000
Total SLI4 SPOT									0.00	137,000,000	68,500,000
Total For SLI4									0.00	137,000,000	68,500,000
SLRA1 On 15/08/2019 Spot Bond					0.00000	0.00000			0.00	1,500,000,000	810,000,000
Total SLRA1 SPOT									0.00	1,500,000,000	810,000,000
Total For SLRA1									0.00	1,500,000,000	810,000,000
SLRA2 On 15/08/2021 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total SLRA3 SPOT									0.00	0	0
Total For SLRA3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SLRA4 On 15/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			10.09000	10.09000	10.09000	10.09000				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	0.00000				0.00	400,000,000	200,000,000
Total SNT04 SPOT										0.00	400,000,000	200,000,000
Total For SNT04										0.00	400,000,000	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
SPDA1 On 21/08/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	52,000,000
Total SPDA12 SPOT										0.00	0	52,000,000
Total For SPDA12										0.00	0	52,000,000
SPDA6 On 21/08/2019 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	94,000,000
Total SPDA7 SPOT										0.00	0	94,000,000
Total For SPDA7										0.00	0	94,000,000
SPDA8 On 21/08/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	74,000,000
Total SPDA9 SPOT										0.00	0	74,000,000
Total For SPDA9										0.00	0	74,000,000
SPG00 On 09/09/2019 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SSA05 On 16/04/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSA05 SPOT										0.00	0	0
Total For SSA05										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			8.69000	102.05763	8.69000	101.98611				0.00	0	7,365,284,000
Total SSA06 SPOT										0.00	0	7,365,284,000
Total For SSA06										0.00	0	7,365,284,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN00: On 31/03/2021 Spot Bond			8.66000	97.98752	8.66000	97.91908				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			8.66000	97.98752	8.66000	97.91908				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN01: On 31/01/2025 Spot Bond			3.84500	3.84500	3.84500	3.84500				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			9.69000	107.02213	9.69000	106.93870				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			10.61500	75.07379	10.61500	75.01051				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 07/12/2023 Spot Bond					0.00000	0.00000				0.00	0	1,500,000,000
Total SSN029 SPOT										0.00	0	1,500,000,000
Total For SSN029										0.00	0	1,500,000,000
SSN03: On 17/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN03: On 01/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	9.55000				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04: On 13/10/2023 Spot Bond			8.94000	107.71803	8.94000	107.64042				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.41000	96.59001	4.41000	96.51033				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04: On 30/04/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN04: On 21/06/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN048 SPOT										0.00	0	0
Total For SSN048										0.00	0	0
SSN04: On 30/09/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN049 SPOT										0.00	0	0
Total For SSN049										0.00	0	0
SSN05: On 08/12/2023 Spot Bond			3.19000	3.19000	3.19000	3.19000				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05: On 26/09/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN05: On 26/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN05: On 26/10/2020 Spot Bond			7.14200	106.06059	7.14200	105.99927				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	102.21719	8.40000	101.96843				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	0.00000				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.14000	103.26896	9.14000	103.19292				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	0.00000				0.00	0	8,000,000
Total T12A10 SPOT										0.00	0	8,000,000
Total For T12A10										0.00	0	8,000,000
T12A11 On 21/08/2019 Spot Bond					0.00000	0.00000				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			8.41000	101.29397	8.41000	101.22485				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T13A1C On 21/08/2018 Spot Bond					0.00000	0.00000			0.00	0	103,000,000
Total T13A10 SPOT									0.00	0	103,000,000
Total For T13A10									0.00	0	103,000,000
T13A11 On 21/08/2020 Spot Bond					0.00000	0.00000			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			8.31000	105.14683	8.31000	105.07591			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	0.00000			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	0.00000			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	0.00000			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			8.41000	104.65652	8.41000	104.58510			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	0.00000			0.00	0	0
Total T13A18 SPOT									0.00	0	0
Total For T13A18									0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total T13A19 SPOT									0.00	0	0
Total For T13A19									0.00	0	0
T13A2C On 21/08/2020 Spot Bond			8.36000	103.50024	8.36000	103.43002			0.00	0	0
Total T13A20 SPOT									0.00	0	0
Total For T13A20									0.00	0	0
T14A1C On 21/11/2019 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total T14A11 SPOT									0.00	0	0
Total For T14A11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T14A12 On 21/11/2021 Spot Bond			9.15000	102.78135	9.15000	102.70518			146,400,000,000,000.00	16,000,000,000	4,000,000,000
Total T14A12 SPOT									16,400,000,000,000.00	16,000,000,000	4,000,000,000
Total For T14A12									16,400,000,000,000.00	16,000,000,000	4,000,000,000
T15OM On 21/11/2018 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total TFS141 SPOT									0.00	0	0
Total For TFS141									0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total TFS144 SPOT									0.00	0	0
Total For TFS144									0.00	0	0
TFS145 On 20/03/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total TFS145 SPOT									0.00	0	0
Total For TFS145									0.00	0	0
TFS146 On 25/04/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total TFS146 SPOT									0.00	0	0
Total For TFS146									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS147 On 12/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS148 On 12/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS149 On 31/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS150 On 16/11/2018 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond					0.00000	0.00000				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	101.26480	8.73000	101.19435				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A5 On 18/07/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2018 Spot Bond			8.02500	8.02500	8.02500	8.02500				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A8 On 18/07/2018 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11B2 On 18/07/2018 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond					0.00000	0.00000				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	0.00000				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			8.36000	8.36000	8.36000	8.36000				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	0.00000				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12A5 On 21/08/2019 Spot Bond					0.00000	0.00000			0.00	0	55,000,000
Total TH12A5 SPOT									0.00	0	55,000,000
Total For TH12A5									0.00	0	55,000,000
TH12A6 On 21/08/2019 Spot Bond			8.27000	100.80151	8.27000	100.73384			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	0.00000			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	0.00000			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			8.38000	100.33461	8.38000	100.26636			0.00	0	0
Total TH12A9 SPOT									0.00	0	0
Total For TH12A9									0.00	0	0
TH12B1 On 21/08/2019 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total TH12B3 SPOT									0.00	0	0
Total For TH12B3									0.00	0	0
TH12B4 On 21/08/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH12B4 SPOT									0.00	0	0
Total For TH12B4									0.00	0	0
TH12C1 On 21/08/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH12C1 SPOT									0.00	0	0
Total For TH12C1									0.00	0	0
TH12C2 On 21/08/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH12C2 SPOT									0.00	0	0
Total For TH12C2									0.00	0	0
TH12C3 On 21/08/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH12C3 SPOT									0.00	0	0
Total For TH12C3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12C On 21/08/2019 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A On 21/08/2020 Spot Bond			8.51000	102.23637	8.51000	102.16578				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A On 21/08/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A On 21/08/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13A On 21/08/2020 Spot Bond			8.40000	103.16715	8.40000	103.09683			26,880,000,000,000.00	3,200,000,000	800,000,000
Total TH13A8 SPOT									26,880,000,000,000.00	3,200,000,000	800,000,000
Total For TH13A8									26,880,000,000,000.00	3,200,000,000	800,000,000
TH13A On 21/08/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH13A9 SPOT									0.00	0	0
Total For TH13A9									0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH13B1 SPOT									0.00	0	0
Total For TH13B1									0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH13B2 SPOT									0.00	0	0
Total For TH13B2									0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH13B3 SPOT									0.00	0	0
Total For TH13B3									0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH13B4 SPOT									0.00	0	0
Total For TH13B4									0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH13B5 SPOT									0.00	0	0
Total For TH13B5									0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH13C1 SPOT									0.00	0	0
Total For TH13C1									0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total TH13C5 SPOT									0.00	0	0
Total For TH13C5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13D On 21/08/2020 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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			8.63000	107.63078	8.63000	107.55544			0.00	0	0
Total TH14A4 SPOT									0.00	0	0
Total For TH14A4									0.00	0	0
TH14A On 21/11/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH14A6 SPOT									0.00	0	0
Total For TH14A6									0.00	0	0
TH14A On 21/11/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH14A7 SPOT									0.00	0	0
Total For TH14A7									0.00	0	0
TH14A On 21/11/2021 Spot Bond			8.58000	102.72090	8.58000	102.67291		689,054,652,000,000.00	80,309,400,000	7,835,200,000	
Total TH14A8 SPOT								19,054,652,000,000.00	80,309,400,000	7,835,200,000	
Total For TH14A8								19,054,652,000,000.00	80,309,400,000	7,835,200,000	
TH14B On 21/11/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH14B1 SPOT									0.00	0	0
Total For TH14B1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH14B: On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	9.82000				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	0.00000				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15C On 21/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH9A1 On 18/07/2019 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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			8.11000	8.11000	8.11000	8.11000				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	30.52582	100.00000	30.35241				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	105.39100	10.00000	105.30800				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	0.00000				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	0.00000				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			8.73000	101.29806	8.73000	101.22752				0.00	0	0
Total TL24 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TL24									0.00	0	0
TL25 On 04/09/2024 Spot Bond			9.26000	101.68889	9.26000	101.61389			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	0.00000			0.00	0	0
Total TL26 SPOT									0.00	0	0
Total For TL26									0.00	0	0
TLC02 On 22/03/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total TLC02 SPOT									0.00	0	0
Total For TLC02									0.00	0	0
TLC03 On 22/03/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total TLC03 SPOT									0.00	0	0
Total For TLC03									0.00	0	0
TN20 On 17/09/2020 Spot Bond			8.41500	104.49505	8.41500	104.42370		1,534,896,000,000.00	182,400,000	63,106,985,000	
Total TN20 SPOT								1,534,896,000,000.00	182,400,000	63,106,985,000	
Total For TN20								1,534,896,000,000.00	182,400,000	63,106,985,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	22.03778	100.00000	21.89017		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	19.31698	100.00000	19.18760		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			9.17000	110.80004	9.17000	110.71774		1,491,042,000,000.00	162,600,000	16,228,400,000	
Total TN23 SPOT								1,491,042,000,000.00	162,600,000	16,228,400,000	
Total For TN23								1,491,042,000,000.00	162,600,000	16,228,400,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	15.23380	100.00000	15.13176		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			10.00000	97.95804	10.00000	97.87885		1,758,000,000,000.00	175,800,000	25,567,900,000	
Total TN25 SPOT								1,758,000,000,000.00	175,800,000	25,567,900,000	
Total For TN25								1,758,000,000,000.00	175,800,000	25,567,900,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	10.17422	100.00000	10.10606		0.00	0	0	
Total TN25/R186 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TN25/R186										0.00	0	0
TN27 On 14/11/2027 Spot Bond			10.09000	95.63309	10.09000	95.55511				0.00	0	2,450,000,000
Total TN27 SPOT										0.00	0	2,450,000,000
Total For TN27										0.00	0	2,450,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	11.62853	100.00000	11.55064				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			10.70000	103.05908	10.70000	102.97059				0.00	0	13,700,000,000
Total TN30 SPOT										0.00	0	13,700,000,000
Total For TN30										0.00	0	13,700,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	124.02697	8.00000	123.94681				0.00	0	0
Total TN30/R2030 SPOT										0.00	0	0
Total For TN30/R2030										0.00	0	0
TN40 On 09/10/2040 Spot Bond			11.27000	100.30297	11.27000	100.21237				0.00	0	5,800,000,000
Total TN40 SPOT										0.00	0	5,800,000,000
Total For TN40										0.00	0	5,800,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	104.52965	10.75000	104.43948				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	0.00000				0.00	0	0
Total TNF18 SPOT										0.00	0	0
Total For TNF18										0.00	0	0
TORQ1 On 15/08/2018 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total TORQ8 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2018 Spot Bond					0.00000	0.00000				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	105.39100	10.00000	105.30800				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0: On 30/11/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA0: On 30/11/2020 Spot Bond			8.59000	104.83053	8.59000	104.75750				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	0.00000				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	0.00000				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			8.66000	104.74402	8.66000	104.67086				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	0.00000				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	0.00000				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			8.46000	8.46000	8.46000	8.46000				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	1,800,000,000	900,000,000
Total TRA2D1 SPOT										0.00	1,800,000,000	900,000,000
Total For TRA2D1										0.00	1,800,000,000	900,000,000
TRA2D: On 14/12/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	16,000,000
Total TRAA2 SPOT										0.00	0	16,000,000
Total For TRAA2										0.00	0	16,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP221 On 26/04/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TSP221 SPOT										0.00	0	0
Total For TSP221										0.00	0	0
TSP222 On 10/05/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TSP222 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP222										0.00	0	0
TSP222 On 24/05/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TSP224 SPOT										0.00	0	0
Total For TSP224										0.00	0	0
TSP224 On 07/06/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TSP226 SPOT										0.00	0	0
Total For TSP226										0.00	0	0
TSP226 On 21/06/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TSP227 SPOT										0.00	0	0
Total For TSP227										0.00	0	0
TTO011 On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC25 On 13/04/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC257 SPOT										0.00	0	0
Total For TWC257										0.00	0	0
TWC25 On 18/04/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC259 SPOT										0.00	0	0
Total For TWC259										0.00	0	0
TWC26 On 20/04/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC260 SPOT										0.00	0	0
Total For TWC260										0.00	0	0
TWC26 On 25/04/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC261 SPOT										0.00	0	0
Total For TWC261										0.00	0	0
TWC26 On 30/04/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC262 SPOT										0.00	0	0
Total For TWC262										0.00	0	0
TWC26 On 14/05/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC263 SPOT										0.00	0	0
Total For TWC263										0.00	0	0
TWC26 On 17/05/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC264 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC264										0.00	0	0
TWC26 On 31/05/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC265 SPOT										0.00	0	0
Total For TWC265										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.59000	105.71908	8.59000	105.64662				6,590,248,000,000.00	767,200,000	415,300,000
Total UG21 SPOT										6,590,248,000,000.00	767,200,000	415,300,000
Total For UG21										6,590,248,000,000.00	767,200,000	415,300,000
UG26 On 09/03/2026 Spot Bond			10.16000	106.28222	10.16000	106.19638				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA1I 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
VCJA2I 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
VCJA3I 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
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
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
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC22 On 29/03/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total VKC22 SPOT										0.00	0	0
Total For VKC22										0.00	0	0
VKC23 On 20/08/2018 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total VKC24 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VKC24										0.00	0	0
VKC25 On 05/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VKC25 SPOT										0.00	0	0
Total For VKC25										0.00	0	0
VKE011 On 01/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VKE011U SPOT										0.00	0	0
Total For VKE01U										0.00	0	0
VKE05 On 28/03/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond					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	0.00000				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VR713L On 18/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR713U SPOT										0.00	0	0
Total For VR713U										0.00	0	0
VR714L On 25/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR714U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For VR714U									0.00	0	0
VR715L On 25/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR715U SPOT									0.00	0	0
Total For VR715U									0.00	0	0
VR716L On 28/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR716U SPOT									0.00	0	0
Total For VR716U									0.00	0	0
VRI712 On 11/12/2018 Spot Bond					0.00000	0.00000			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	0.00000			0.00	500,000,000	600,000,000
Total WHL01 SPOT									0.00	500,000,000	600,000,000
Total For WHL01									0.00	500,000,000	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			2.58000	2.58000	2.58000	2.58000			0.00	0	0
Total WS05 SPOT									0.00	0	0
Total For WS05									0.00	0	0
WSP3 On 28/05/2019 Spot Bond			7.08500	104.75493	7.08500	104.69450			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			7.40000	105.77696	7.40000	105.71328			0.00	0	0
Total WSP4 SPOT									0.00	0	0
Total For WSP4									0.00	0	0
WSP5 On 28/05/2021 Spot Bond			7.84000	105.80344	7.84000	105.73603			0.00	0	45,000,000
Total WSP5 SPOT									0.00	0	45,000,000
Total For WSP5									0.00	0	45,000,000
WSP5/I On 28/05/2021 Spot Bond			100.00000	18.08443	100.00000	17.96331			0.00	0	0
Total WSP5/R203 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For WSP5/R203									0.00	0	0
Z083 On 30/09/2019 Spot Bond			6.47000	90.60331	6.47000	90.55551			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									80,784,688,770,631,500.00	9,877,567,644,600	262,988,643,613
Total for SPOT :									80,784,688,770,631,500.00	877,567,644,600	262,988,643,613
Total Futures									80 784 688 919 980 600.00	877,567,645,871	262,989,724,743
Total Options									0.00	0	94,528
Grand Total:									80,784,688,919,980,700.00	877,567,645,871	262,989,819,271