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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/08/2017

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/11/2017 Bond Future			10.87742	75.81926	10.88885	75.75039			0.00	0	9,466
ES33 On 01/02/2018 Bond Future			10.98710	77.21068	10.99900	77.14018			0.00	0	0
ES33 On 03/05/2018 Bond Future			11.09217	74.86816	11.10440	74.79686			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 02/11/2017 Bond Future	10.66	Put			1,397.09000	1.39709	1,328,220		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.67	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.67	Put			1,335.23000	1.33523	1,266,360		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Put			1,273.45000	1.27345	1,204,580		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.00	Call			5.92000	0.00592	76,420		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Call			65.07000	0.06507	135,570		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Call			0.00000	0.00000	17,190		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Put			53.31000	0.05331	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.20	Call			553.77000	0.55377	625,070		0.00	0	0

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	11.20	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.21	Call			611.34000	0.61134	682,640		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			668.84000	0.66884	740,140		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.22	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	9,466
ES42	On	02/11/2017	Bond Future			11.11717	78.42283	11.13378	78.31040			0.00	0	7,957
ES42	On	01/02/2018	Bond Future			11.22301	79.86179	11.24026	79.74693			0.00	0	0
ES42	On	03/05/2018	Bond Future			11.32962	77.09938	11.34741	76.98293			0.00	0	0
Total ES42 Future												0.00	0	7,957
Total For ES42												0.00	0	7,957
I2025	On	02/11/2017	Bond Future			130.02692	130.02692	130.03270	130.03270			0.00	0	2,291
I2025	On	01/02/2018	Bond Future			131.10581	131.10581	131.11090	131.11090			0.00	0	0
I2025	On	03/05/2018	Bond Future			133.62733	133.62733	133.63248	133.63248			0.00	0	0
Total I2025 Future												0.00	0	2,291
I2025	On	02/11/2017	Bond Future	132.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Put			2,937.30000	2.93730	2,943,080		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Put			2,947.30000	2.94730	2,953,080		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Put			2,927.30000	2.92730	2,933,080		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.89	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.89	Put			2,779.10000	2.77910	2,784,190		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Put			2,789.10000	2.78910	2,794,190		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.88	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.88	Put			2,769.10000	2.76910	2,774,190		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Call			432.48000	0.43248	427,330		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Call			422.48000	0.42248	417,330		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Call			412.48000	0.41248	407,330		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	2,291
I2029	On	02/11/2017	Bond Future			100.23747	100.23747	100.24182	100.24182			0.00	0	1,370
I2029	On	01/02/2018	Bond Future			102.11151	102.11151	102.11524	102.11524			0.00	0	0
I2029	On	03/05/2018	Bond Future			103.04729	103.04729	103.05116	103.05116			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2029 Future												0.00	0	1,370
Total For I2029												0.00	0	1,370
I2033	On	02/11/2017	Bond Future			104.41627	104.41627	104.42076	104.42076			0.00	0	5,174
I2033	On	01/02/2018	Bond Future			106.36832	106.36832	106.37214	106.37214			0.00	0	0
I2033	On	03/05/2018	Bond Future			107.31556	107.31556	107.31951	107.31951			0.00	0	0
Total I2033 Future												0.00	0	5,174
I2033	On	02/11/2017	Bond Future	110.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Put			5,649.24000	5,649.24	5,653,730		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Put			5,659.24000	5,659.24	5,663,730		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Put			5,669.24000	5,669.24	5,673,730		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Put			3,287.86000	3,287.86	3,291,680		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Put			3,267.86000	3,267.86	3,271,680		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Put			3,277.86000	3,277.86	3,281,680		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Put			380.49000	0.38049	384,440		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			390.49000	0.39049	394,440		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Put			370.49000	0.37049	374,440		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	5,174
I2038	On	02/11/2017	Bond Future			131.20813	131.20813	131.21421	131.21421			0.00	0	19,516
I2038	On	01/02/2018	Bond Future			132.14020	132.14020	132.14547	132.14547			0.00	0	0
I2038	On	03/05/2018	Bond Future			134.68158	134.68158	134.68708	134.68708			0.00	0	0
Total I2038 Future												0.00	0	19,516
I2038	On	02/11/2017	Bond Future	136.81	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Put			5,595.79000	5,595.79	5,601,870		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Put			5,605.79000	5,605.79	5,611,870		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Put			5,585.79000	5,585.79	5,591,870		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.94	Put			4,794.53000	4,794.53	4,799,800		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.95	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.95	Put			4,804.53000	4,804.53	4,809,800		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	01/02/2018	Bond Future	136.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Put			4,784.53000	4.78453	4,789,800		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Call			2,407.08000	2.40708	2,401,580		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Call			2,397.08000	2.39708	2,391,580		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Call			2,417.08000	2.41708	2,411,580		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	19,516
I2046	On	02/11/2017	Bond Future			125.70243	125.70243	125.70800	125.70800			0.00	0	21,292
I2046	On	01/02/2018	Bond Future			128.05235	128.05235	128.05720	128.05720			0.00	0	0
I2046	On	03/05/2018	Bond Future			128.89983	128.89983	128.90470	128.90470			0.00	0	0
Total I2046 Future												0.00	0	21,292
I2046	On	02/11/2017	Bond Future	136.31	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Put			10,602.00000	10.60200	10,607,570		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Put			10,612.00000	10.61200	10,617,570		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Put			10,592.00000	10.59200	10,597,570		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Put			4,842.80000	4.84280	4,847,650		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Put			4,852.80000	4.85280	4,857,650		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Put			4,862.80000	4.86280	4,867,650		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Call			964.70000	0.96470	959,830		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Call			954.70000	0.95470	949,830		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Call			974.70000	0.97470	969,830		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	21,292
I2050	On	02/11/2017	Bond Future			133.42029	133.42029	133.42591	133.42591			5,069,971.02	38	21,965
I2050	On	01/02/2018	Bond Future			134.22331	134.22331	134.22838	134.22838			0.00	0	0
I2050	On	03/05/2018	Bond Future			136.80483	136.80483	136.80992	136.80992			0.00	0	0
Total I2050 Future												5,069,971.02	38	21,965
I2050	On	02/11/2017	Bond Future	144.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Put			11,234.09000	11.23409	11,239,710		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	02/11/2017	Bond Future	144.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Put			11,244.09000	11.24409	11,249,710		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Put			11,224.09000	11.22409	11,229,710		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Put			6,011.62000	6.01162	6,016,690		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.25	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.25	Put			6,021.62000	6.02162	6,026,690		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Put			6,001.62000	6.00162	6,006,690		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Call			1,189.92000	1.18992	1,184,830		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Call			1,179.92000	1.17992	1,174,830		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Call			1,199.92000	1.19992	1,194,830		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												5,069,971.02	38	21,965
R186	On	02/11/2017	Bond Future			8.63284	115.58979	8.63853	115.55169		7.33	170,379,350.46	1,474	156,570
R186	On	01/02/2018	Bond Future			8.68360	112.41130	8.68962	112.37194		7.39	0.00	0	198
R186	On	03/05/2018	Bond Future			8.73122	114.52126	8.73738	114.48196		7.43	0.00	0	0
Total R186 Future												170,379,350.46	1,474	156,768
R186	On	02/11/2017	Bond Future	8.89	Call			2,557.93000	2.55793	2,574,400	7.41	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			890.97000	0.89097	869,340	7.41	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			2,602.34000	2.60234	2,619,090	7.41	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			869.78000	0.86978	848,430	7.41	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			2,514.08000	2.51408	2,530,260	7.40	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			912.77000	0.91277	890,850	7.40	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Call			1,976.07000	1.97607	1,988,590	7.33	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Put			1,233.03000	1.23303	1,207,450	7.33	0.00	0	2,500
R186	On	02/11/2017	Bond Future	9.00	Call			3,064.01000	3.06401	3,083,580	7.47	0.00	0	0
R186	On	02/11/2017	Bond Future	9.00	Put			678.28000	0.67828	659,750	7.47	0.00	0	5,000
R186	On	01/02/2018	Bond Future	8.75	Call			2,465.69000	2.46569	2,480,300	7.39	0.00	0	0
R186	On	01/02/2018	Bond Future	8.75	Put			2,071.94000	2.07194	2,047,190	7.39	0.00	0	820
R186	On	01/02/2018	Bond Future	8.97	Call			3,306.30000	3.30630	3,324,940	7.51	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			1,493.44000	1.49344	1,472,720	7.51	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Put			6,718.89000	6.71889	6,681,320	7.02	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Call			346.00000	0.34600	347,790	7.02	0.00	0	1,460
R186	On	01/02/2018	Bond Future	8.98	Call			3,347.45000	3.34745	3,366,270	7.52	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			1,470.65000	1.47065	1,450,110	7.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/02/2018	Bond Future	8.96	Call			3,265.39000	3.26539	3,283,850	7.51	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			1,516.51000	1.51651	1,495,610	7.51	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Call			3,430.13000	3.43013	3,449,320	7.53	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Put			1,425.62000	1.42562	1,405,450	7.53	0.00	0	6,200
R186	On	01/02/2018	Bond Future	9.25	Call			4,535.67000	4.53567	4,559,270	7.67	0.00	0	0
R186	On	01/02/2018	Bond Future	9.25	Put			951.36000	0.95136	935,600	7.67	0.00	0	820
R186	On	01/02/2018	Bond Future	8.50	Put			2,931.35000	2.93135	2,902,220	7.30	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Call			1,682.69000	1.68269	1,692,920	7.30	0.00	0	1,460
R186	On	03/05/2018	Bond Future	8.91	Put			2,381.29000	2.38129	2,359,070	7.52	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			3,511.65000	3.51165	3,528,860	7.53	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			2,354.81000	2.35481	2,332,720	7.53	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			3,548.67000	3.54867	3,566,020	7.53	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			2,328.94000	2.32894	2,306,990	7.53	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			3,475.20000	3.47520	3,492,280	7.52	0.00	0	0
Total R186 Option												0.00	0	18,260
Total For R186												170,379,350.46	1,474	175,028
R197	On	02/11/2017	Bond Future			301.28822	301.28822	301.30190	301.30190			0.00	0	2,350
R197	On	01/02/2018	Bond Future			299.87213	299.87213	299.88421	299.88421			0.00	0	0
R197	On	03/05/2018	Bond Future			305.63957	305.63957	305.65194	305.65194			0.00	0	0
Total R197 Future												0.00	0	2,350
R197	On	02/11/2017	Bond Future	305.16	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Put			3,858.10000	3.85810	3,871,780		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Put			3,868.10000	3.86810	3,881,780		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Put			3,848.10000	3.84810	3,861,780		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Put			1,775.79000	1.77579	1,787,870		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Put			1,785.79000	1.78579	1,797,870		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Put			1,795.79000	1.79579	1,807,870		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Call			1,191.94000	1.19194	1,179,570		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			1,211.94000	1.21194	1,199,570		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Call			1,201.94000	1.20194	1,189,570		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Put			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	2,350

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/11/2017	Bond Future			242.38925	242.38925	242.39976	242.39976			12,119,462.50	50	28,758
R202	On	01/02/2018	Bond Future			243.17693	243.17693	243.18593	243.18593			0.00	0	0
R202	On	03/05/2018	Bond Future			247.85377	247.85377	247.86304	247.86304			0.00	0	0
Total R202 Future												12,119,462.50	50	28,758
R202	On	02/11/2017	Bond Future	253.90	Put			11,500.24000	11.50024	11,510,750		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Put			11,510.24000	11.51024	11,520,750		0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Put			11,490.24000	11.49024	11,500,750		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Put			5,884.07000	5.88407	5,893,070		0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Put			5,894.07000	5.89407	5,903,070		0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Put			5,874.07000	5.87407	5,883,070		0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Call			383.04000	0.38304	373,770		0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Call			373.04000	0.37304	363,770		0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			393.04000	0.39304	383,770		0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												12,119,462.50	50	28,758
R2023	On	02/11/2017	Bond Future			7.93291	100.65764	7.93841	100.63428		4.26	0.00	0	53,785
R2023	On	01/02/2018	Bond Future			7.96733	102.50506	7.97329	102.48076		4.64	0.00	0	0
R2023	On	03/05/2018	Bond Future			7.98819	100.49894	7.99435	100.47485		4.49	0.00	0	0
Total R2023 Future												0.00	0	53,785
R2023	On	02/11/2017	Bond Future	8.56	Call			2,699.38000	2.69938	2,718,110	4.43	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			101.58000	0.10158	96,950	4.43	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			2,736.47000	2.73647	2,755,330	4.43	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Put			97.57000	0.09757	93,070	4.43	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			2,773.60000	2.77360	2,792,600	4.43	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			93.61000	0.09361	89,250	4.43	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			734.10000	0.73410	722,600	4.74	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			2,162.61000	2.16261	2,175,540	4.75	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			721.51000	0.72151	710,140	4.75	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Call			2,108.09000	2.10809	2,120,770	4.74	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Put			747.11000	0.74711	735,490	4.74	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			2,135.15000	2.13515	2,147,950	4.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	03/05/2018	Bond Future	8.29	Put			1,037.55000	1.03755	1,025,700	4.57	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			2,136.34000	2.13634	2,148,390	4.57	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			1,065.71000	1.06571	1,053,670	4.57	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Call			2,160.59000	2.16059	2,172,740	4.57	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			1,051.39000	1.05139	1,039,450	4.57	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			2,185.30000	2.18530	2,197,540	4.57	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	53,785
R2030	On	02/11/2017	Bond Future			9.18334	93.54118	9.18907	93.50207			83,719,356.10	895	55,251
R2030	On	01/02/2018	Bond Future			9.24042	91.25317	9.24642	91.21288			0.00	0	0
R2030	On	03/05/2018	Bond Future			9.29822	92.96598	9.30433	92.92562			0.00	0	0
Total R2030 Future												83,719,356.10	895	55,251
R2030	On	02/11/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Call			1,089.15000	1.08915	1,128,260		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Call			1,156.23000	1.15623	1,195,340		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Call			1,021.99000	1.02199	1,061,100		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Call			824.40000	0.82440	864,690		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Call			890.66000	0.89066	930,950		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Call			956.86000	0.95686	997,150		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Call			1,279.93000	1.27993	1,320,290		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Call			1,344.68000	1.34468	1,385,040		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Call			1,215.11000	1.21511	1,255,470		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												83,719,356.10	895	55,251
R2032	On	02/11/2017	Bond Future			9.42913	91.65987	9.43493	91.61769		10.97	0.00	0	32,123
R2032	On	01/02/2018	Bond Future			9.49220	93.34194	9.49825	93.29859		10.85	0.00	0	0
R2032	On	03/05/2018	Bond Future			9.55210	90.93672	9.55828	90.89308		11.01	0.00	0	0
Total R2032 Future												0.00	0	32,123
R2032	On	02/11/2017	Bond Future	9.49	Call			2,078.27000	2.07827	2,089,610	10.97	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			1,679.22000	1.67922	1,648,380	10.97	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Call			2,117.15000	2.11715	2,128,760	10.97	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			1,645.90000	1.64590	1,615,330	10.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	02/11/2017	Bond Future	9.48	Call			2,039.80000	2.03980	2,050,860	10.96	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			1,713.02000	1.71302	1,681,900	10.96	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.30	Put			3,537.48000	3.53748	3,505,000	10.75	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.30	Call			2,101.29000	2.10129	2,112,160	10.75	0.00	0	7,800
R2032	On	01/02/2018	Bond Future	9.20	Put			3,980.10000	3.98010	3,946,040	10.71	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Call			1,807.14000	1.80714	1,816,430	10.71	0.00	0	7,500
R2032	On	01/02/2018	Bond Future	9.45	Put			2,939.31000	2.93931	2,909,380	10.83	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.45	Call			2,592.73000	2.59273	2,606,150	10.83	0.00	0	750
R2032	On	01/02/2018	Bond Future	9.40	Put			3,130.03000	3.13003	3,099,230	10.80	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.40	Call			2,422.30000	2.42230	2,434,850	10.80	0.00	0	6,800
R2032	On	01/02/2018	Bond Future	9.56	Call			2,995.19000	2.99519	3,010,570	10.90	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			2,554.39000	2.55439	2,526,420	10.90	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			3,033.65000	3.03365	3,049,210	10.91	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			2,521.75000	2.52175	2,493,960	10.91	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			2,956.97000	2.95697	2,972,170	10.89	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			2,587.35000	2.58735	2,559,200	10.89	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Call			3,930.90000	3.93090	3,949,130	11.17	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			2,938.14000	2.93814	2,912,730	11.17	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Call			3,970.07000	3.97007	3,988,440	11.18	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			2,907.85000	2.90785	2,882,580	11.18	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			4,009.42000	4.00942	4,027,940	11.19	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			2,877.81000	2.87781	2,852,690	11.19	0.00	0	0
Total R2032 Option												0.00	0	22,850
Total For R2032												0.00	0	54,973
R2035	On	02/11/2017	Bond Future			9.66823	95.03826	9.67406	94.99217			120,698,590.20	1,270	13,483
R2035	On	01/02/2018	Bond Future			9.73698	96.78254	9.74306	96.73515			0.00	0	0
R2035	On	03/05/2018	Bond Future			9.79889	94.09847	9.80508	94.05085			0.00	0	0
Total R2035 Future												120,698,590.20	1,270	13,483
R2035	On	02/11/2017	Bond Future	9.60	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Put			588.13000	0.58813	542,040		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			508.39000	0.50839	462,300		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Put			667.97000	0.66797	621,880		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Put			101.84000	0.10184	54,450		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Call			0.00000	0.00000	23,550		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Put			23.84000	0.02384	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Call			54.06000	0.05406	101,450		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	03/05/2018	Bond Future	9.90	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Call			801.71000	0.80171	849,330		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Call			649.70000	0.64970	697,320		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Call			725.75000	0.72575	773,370		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												120,698,590.20	1,270	13,483
R2037	On	02/11/2017	Bond Future			9.75467	91.45924	9.76560	91.37315		12.79	7,865,494.64	86	58,927
R2037	On	01/02/2018	Bond Future			9.81888	88.88267	9.83021	88.79457		12.68	0.00	0	160
R2037	On	03/05/2018	Bond Future			9.88357	90.55102	9.89518	90.46185		12.84	0.00	0	0
Total R2037 Future												7,865,494.64	86	59,087
R2037	On	02/11/2017	Bond Future	9.66	Call			1,767.49000	1.76749	1,793,100	12.60	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			2,604.70000	2.60470	2,544,220	12.60	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Call			1,802.64000	1.80264	1,828,730	12.61	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			2,560.05000	2.56005	2,500,050	12.61	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			1,732.75000	1.73275	1,757,890	12.60	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			2,649.88000	2.64988	2,588,930	12.60	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Call			3,011.08000	3.01108	3,047,100	12.73	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Put			3,168.33000	3.16833	3,116,250	12.73	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Call			3,050.36000	3.05036	3,086,740	12.74	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Put			3,129.75000	3.12975	3,078,030	12.74	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Call			3,089.90000	3.08990	3,126,630	12.75	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Put			3,091.54000	3.09154	3,040,170	12.75	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			4,278.94000	4.27894	4,320,790	12.84	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Put			3,555.94000	3.55594	3,508,620	12.84	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			4,199.03000	4.19903	4,240,330	12.82	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			3,627.76000	3.62776	3,579,890	12.82	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			4,239.04000	4.23904	4,280,620	12.83	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			3,591.85000	3.59185	3,544,260	12.83	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												7,865,494.64	86	59,087
R204	On	02/11/2017	Bond Future			7.01478	104.06954	7.01978	104.06420		0.38	0.00	0	47,386
R204	On	01/02/2018	Bond Future			6.89172	101.94149	6.89881	101.93554		0.75	0.00	0	0
R204	On	03/05/2018	Bond Future			6.60703	103.85497	6.61589	103.84961		0.60	0.00	0	0
Total R204 Future												0.00	0	47,386
R204	On	02/11/2017	Bond Future	7.75	Call			776.49000	0.77649	781,830	0.43	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			0.00000	0.00000	0,000	0.43	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Call			787.06000	0.78706	792,400	0.43	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			0.00000	0.00000	0,000	0.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/11/2017	Bond Future	7.74	Call			765.92000	0.76592	771,250	0.43	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			0.01000	0.00001	0,000	0.43	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Call			398.59000	0.39859	402,320	0.77	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			96.17000	0.09617	93,950	0.77	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			404.80000	0.40480	408,560	0.77	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			94.03000	0.09403	91,840	0.77	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			392.42000	0.39242	396,110	0.77	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			98.36000	0.09836	96,100	0.77	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			394.87000	0.39487	398,240	0.64	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			108.80000	0.10880	106,810	0.64	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			399.36000	0.39936	402,750	0.64	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			107.27000	0.10727	105,300	0.64	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			390.39000	0.39039	393,740	0.64	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			110.34000	0.11034	108,330	0.64	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	47,386
R2040	On	02/11/2017	Bond Future			9.87094	94.60702	9.88189	94.51540		13.47	0.00	0	15,669
R2040	On	01/02/2018	Bond Future			9.93660	91.83798	9.94795	91.74421		13.33	0.00	0	0
R2040	On	03/05/2018	Bond Future			10.00271	93.56172	10.01433	93.46688		13.51	0.00	0	0
Total R2040 Future												0.00	0	15,669
R2040	On	02/11/2017	Bond Future	9.66	Call			1,542.77000	1.54277	1,564,330	13.28	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			3,428.83000	3.42883	3,358,770	13.28	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			1,575.24000	1.57524	1,597,260	13.29	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			3,374.96000	3.37496	3,305,360	13.29	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			1,510.55000	1.51055	1,531,670	13.27	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Put			3,483.08000	3.48308	3,412,580	13.27	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Call			3,057.41000	3.05741	3,093,950	13.26	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			3,621.13000	3.62113	3,563,900	13.26	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			3,096.74000	3.09674	3,133,650	13.27	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			3,577.15000	3.57715	3,520,290	13.27	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			3,018.10000	3.01810	3,054,270	13.26	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			3,665.26000	3.66526	3,607,660	13.26	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put			4,090.90000	4.09090	4,038,970	13.56	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call			4,504.75000	4.50475	4,547,950	13.57	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			4,052.64000	4.05264	4,001,000	13.57	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			4,547.30000	4.54730	4,590,790	13.58	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			4,014.36000	4.01436	3,963,010	13.58	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			4,462.07000	4.46207	4,504,980	13.56	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	15,669

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	02/11/2017	Bond Future			9.89935	91.63804	9.91027	91.54581		14.12	0.00	0	20,734
R2044	On	01/02/2018	Bond Future			9.96304	88.93970	9.97436	88.84525		13.96	0.00	0	0
R2044	On	03/05/2018	Bond Future			10.02707	90.60900	10.03865	90.51349		14.16	0.00	0	0
Total R2044 Future												0.00	0	20,734
R2044	On	02/11/2017	Bond Future	9.67	Call			1,514.59000	1.51459	1,535,450	13.93	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Put			3,582.10000	3.58210	3,510,730	13.93	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Call			1,546.83000	1.54683	1,568,130	13.94	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Put			3,526.67000	3.52667	3,455,740	13.94	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Call			1,482.78000	1.48278	1,503,200	13.93	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Put			3,638.10000	3.63810	3,566,290	13.93	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Put			3,749.64000	3.74964	3,691,390	13.90	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Call			3,081.04000	3.08104	3,117,610	13.90	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Put			3,704.64000	3.70464	3,646,760	13.90	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Call			3,120.74000	3.12074	3,157,690	13.91	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Put			3,660.05000	3.66005	3,602,550	13.91	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Call			3,041.60000	3.04160	3,077,800	13.90	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Call			4,601.57000	4.60157	4,645,260	14.25	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Put			4,098.51000	4.09851	4,046,690	14.25	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Call			4,644.74000	4.64474	4,688,710	14.26	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Put			4,060.14000	4.06014	4,008,600	14.26	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Call			4,558.59000	4.55859	4,601,990	14.24	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Put			4,137.19000	4.13719	4,085,080	14.24	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	20,734
R2048	On	02/11/2017	Bond Future			9.86006	90.96960	9.87098	90.87478		14.29	0.00	0	75,989
R2048	On	01/02/2018	Bond Future			9.92472	92.63919	9.93603	92.54218		14.12	0.00	0	170
R2048	On	03/05/2018	Bond Future			9.98307	89.94080	9.99465	89.84254		14.35	0.00	0	0
Total R2048 Future												0.00	0	76,159
R2048	On	02/11/2017	Bond Future	9.65	Call			1,562.60000	1.56260	1,585,040	14.08	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Put			3,516.77000	3.51677	3,444,390	14.08	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Call			1,596.34000	1.59634	1,619,260	14.09	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Put			3,460.45000	3.46045	3,388,550	14.09	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Call			1,529.31000	1.52931	1,551,280	14.07	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Put			3,573.70000	3.57370	3,500,850	14.07	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Call			3,404.81000	3.40481	3,443,630	14.06	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Put			3,714.50000	3.71450	3,656,310	14.06	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Call			3,446.72000	3.44672	3,485,910	14.07	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Put			3,670.27000	3.67027	3,612,450	14.07	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Call			3,363.15000	3.36315	3,401,610	14.05	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Put			3,759.14000	3.75914	3,700,590	14.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	03/05/2018	Bond Future	10.06	Call			4,639.17000	4.63917	4,684,520	14.41	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Put			4,088.29000	4.08829	4,035,380	14.41	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Call			4,683.53000	4.68353	4,729,190	14.41	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Put			4,048.89000	4.04889	3,996,290	14.41	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Call			4,594.99000	4.59499	4,640,040	14.40	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Put			4,128.01000	4.12801	4,074,800	14.40	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	76,159
R207	On	02/11/2017	Bond Future			7.34309	102.06528	7.34841	102.05471		1.29	0.00	0	40,855
R207	On	01/02/2018	Bond Future			7.32666	100.29741	7.33299	100.28616		1.59	0.00	0	0
R207	On	03/05/2018	Bond Future			7.29347	102.17999	7.30035	102.16924		1.50	0.00	0	0
Total R207 Future												0.00	0	40,855
R207	On	02/11/2017	Bond Future	8.04	Call			1,367.40000	1.36740	1,377,550	1.42	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			5.28000	0.00528	4,860	1.42	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			1,386.54000	1.38654	1,396,710	1.42	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			4.90000	0.00490	4,500	1.42	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Call			1,348.28000	1.34828	1,358,400	1.41	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			5.69000	0.00569	5,240	1.41	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Call			738.37000	0.73837	744,730	1.65	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			247.77000	0.24777	242,880	1.65	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Call			750.66000	0.75066	757,090	1.65	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			242.41000	0.24241	237,590	1.65	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Call			726.17000	0.72617	732,460	1.65	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put			253.22000	0.25322	248,260	1.65	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Call			770.66000	0.77066	776,430	1.55	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Put			350.48000	0.35048	345,500	1.55	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Call			781.00000	0.78100	786,810	1.55	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Put			345.28000	0.34528	340,340	1.55	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Call			760.72000	0.76072	766,450	1.55	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Put			356.08000	0.35608	351,060	1.55	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	40,855
R208	On	02/11/2017	Bond Future			7.51249	98.44602	7.51788	98.43034		2.31	8,663,249.76	88	32,322
R208	On	01/02/2018	Bond Future			7.52176	100.25269	7.52781	100.23622		2.73	0.00	0	0
R208	On	03/05/2018	Bond Future			7.51472	98.73301	7.52107	98.71695		2.57	0.00	0	0
Total R208 Future												8,663,249.76	88	32,322
R208	On	02/11/2017	Bond Future	8.19	Call			1,950.88000	1.95088	1,965,290	2.46	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			19.43000	0.01943	18,160	2.46	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			1,978.15000	1.97815	1,992,620	2.46	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			18.32000	0.01832	17,110	2.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/11/2017	Bond Future	8.18	Call			1,923.65000	1.92365	1,938,000	2.46	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			20.60000	0.02060	19,270	2.46	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Call			1,260.76000	1.26076	1,269,850	2.81	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			415.95000	0.41595	408,570	2.81	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			1,279.26000	1.27926	1,288,440	2.81	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			407.54000	0.40754	400,250	2.81	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			1,242.38000	1.24238	1,251,380	2.81	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			424.49000	0.42449	417,020	2.81	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Put			588.80000	0.58880	581,130	2.64	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			1,257.15000	1.25715	1,265,620	2.64	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			579.76000	0.57976	572,170	2.64	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			1,225.16000	1.22516	1,233,480	2.63	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			597.94000	0.59794	590,200	2.63	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			1,241.11000	1.24111	1,249,500	2.64	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												8,663,249.76	88	32,322
R209	On	02/11/2017	Bond Future			9.63119	71.75523	9.64207	71.68307		13.20	425,795,534.82	5,934	90,072
R209	On	01/02/2018	Bond Future			9.69044	73.07203	9.70170	72.99816		12.98	0.00	0	0
R209	On	03/05/2018	Bond Future			9.74676	71.29412	9.75827	71.21940		13.22	0.00	0	0
Total R209 Future												425,795,534.82	5,934	90,072
R209	On	02/11/2017	Bond Future	9.53	Call			1,409.45000	1.40945	1,430,880	13.07	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			2,157.98000	2.15798	2,107,250	13.07	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			1,438.74000	1.43874	1,460,580	13.07	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			2,120.00000	2.12000	2,069,680	13.07	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			1,380.53000	1.38053	1,401,540	13.06	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			2,196.42000	2.19642	2,145,270	13.06	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Put			4,814.29000	4.81429	4,747,370	12.76	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Call			361.44000	0.36144	366,680	12.76	0.00	0	4,100
R209	On	02/11/2017	Bond Future	10.00	Call			3,159.80000	3.15980	3,201,660	13.42	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Put			846.14000	0.84614	815,840	13.42	0.00	0	3,360
R209	On	02/11/2017	Bond Future	10.60	Call			6,137.46000	6.13746	6,198,860	13.96	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Put			193.71000	0.19371	182,950	13.96	0.00	0	1,300
R209	On	02/11/2017	Bond Future	9.75	Call			2,135.89000	2.13589	2,166,840	13.20	0.00	0	0
R209	On	02/11/2017	Bond Future	9.75	Put			1,426.03000	1.42603	1,384,820	13.20	0.00	0	6,500
R209	On	02/11/2017	Bond Future	8.30	Put			9,817.31000	9.81731	9,745,250	12.61	0.00	0	0
R209	On	02/11/2017	Bond Future	8.30	Call			24.05000	0.02405	24,150	12.61	0.00	0	2,800
R209	On	02/11/2017	Bond Future	9.58	Call			1,559.53000	1.55953	1,583,040	13.10	0.00	0	0
R209	On	02/11/2017	Bond Future	9.58	Put			1,972.65000	1.97265	1,924,000	13.10	0.00	0	1,350
R209	On	02/11/2017	Bond Future	9.33	Put			3,014.08000	3.01408	2,955,810	12.95	0.00	0	0
R209	On	02/11/2017	Bond Future	9.33	Call			900.13000	0.90013	914,020	12.95	0.00	0	1,350

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/11/2017	Bond Future	9.88	Call			2,645.87000	2.64587	2,682,570	13.32	0.00	0	0
R209	On	02/11/2017	Bond Future	9.88	Put			1,095.07000	1.09507	1,059,610	13.32	0.00	0	1,350
R209	On	01/02/2018	Bond Future	10.10	Call			4,067.35000	4.06735	4,109,830	13.29	0.00	0	0
R209	On	01/02/2018	Bond Future	10.10	Put			1,526.91000	1.52691	1,495,520	13.29	0.00	0	3,000
R209	On	01/02/2018	Bond Future	9.73	Call			2,674.43000	2.67443	2,706,130	12.97	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			2,489.28000	2.48928	2,447,110	12.97	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			2,608.01000	2.60801	2,639,110	12.96	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			2,553.63000	2.55363	2,510,860	12.96	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Call			3,665.14000	3.66514	3,704,800	13.20	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Put			1,749.47000	1.74947	1,715,260	13.20	0.00	0	7,500
R209	On	01/02/2018	Bond Future	9.72	Call			2,641.11000	2.64111	2,672,510	12.96	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			2,521.30000	2.52130	2,478,830	12.96	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			3,528.53000	3.52853	3,564,070	13.32	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			2,873.21000	2.87321	2,834,030	13.32	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Call			3,459.29000	3.45929	3,494,350	13.30	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			2,932.08000	2.93208	2,892,420	13.30	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Call			3,493.83000	3.49383	3,529,130	13.31	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			2,902.52000	2.90252	2,863,100	13.31	0.00	0	0
Total R209 Option												0.00	0	32,610
Total For R209												425,795,534.82	5,934	122,682
R210	On	02/11/2017	Bond Future			186.18249	186.18249	186.19091	186.19091			0.00	0	2,179
R210	On	01/02/2018	Bond Future			189.66308	189.66308	189.67043	189.67043			0.00	0	0
R210	On	03/05/2018	Bond Future			190.86213	190.86213	190.86960	190.86960			0.00	0	0
Total R210 Future												0.00	0	2,179
R210	On	02/11/2017	Bond Future	192.08	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Put			5,889.09000	5.88909	5,897,510		0.00	0	0
R210	On	02/11/2017	Bond Future	192.09	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.09	Put			5,899.09000	5.89909	5,907,510		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Put			5,879.09000	5.87909	5,887,510		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Put			2,699.57000	2.69957	2,706,920		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Put			2,709.57000	2.70957	2,716,920		0.00	0	0
R210	On	01/02/2018	Bond Future	192.36	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.36	Put			2,689.57000	2.68957	2,696,920		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	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			570.40000	0.57040	577,870		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Put			580.40000	0.58040	587,870		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			590.40000	0.59040	597,870		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	2,179
R212	On	02/11/2017	Bond Future			151.08440	151.08440	151.12285	151.12285			3,928,194.40	26	4,282
R212	On	01/02/2018	Bond Future			151.84899	151.84899	151.88720	151.88720			0.00	0	0
R212	On	03/05/2018	Bond Future			154.76947	154.76947	154.80843	154.80843			0.00	0	0
Total R212 Future												3,928,194.40	26	4,282
R212	On	02/11/2017	Bond Future	152.41	Put			1,287.15000	1.28715	1,325,600		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	Put			1,297.15000	1.29715	1,335,600		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Put			1,277.15000	1.27715	1,315,600		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.70	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.70	Put			2,812.80000	2.81280	2,851,010		0.00	0	0
R212	On	01/02/2018	Bond Future	154.71	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.71	Put			2,822.80000	2.82280	2,861,010		0.00	0	0
R212	On	01/02/2018	Bond Future	154.69	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.69	Put			2,802.80000	2.80280	2,841,010		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Call			518.43000	0.51843	479,470		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			508.43000	0.50843	469,470		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			528.43000	0.52843	489,470		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												3,928,194.40	26	4,282
R213	On	02/11/2017	Bond Future			9.29136	83.99631	9.30224	83.92426		10.74	0.00	0	62,970
R213	On	01/02/2018	Bond Future			9.35212	85.53798	9.36343	85.46418		10.65	0.00	0	0
R213	On	03/05/2018	Bond Future			9.40584	83.59370	9.41743	83.51910		10.80	0.00	0	0
Total R213 Future												0.00	0	62,970
R213	On	02/11/2017	Bond Future	9.35	Call			1,831.22000	1.83122	1,859,950	10.67	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			1,515.95000	1.51595	1,472,630	10.67	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			1,866.43000	1.86643	1,895,620	10.67	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			1,485.36000	1.48536	1,442,500	10.67	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			1,796.39000	1.79639	1,824,650	10.66	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			1,546.99000	1.54699	1,503,200	10.66	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Call			2,697.71000	2.69771	2,730,250	10.78	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			2,329.90000	2.32990	2,288,640	10.78	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
R213	On	01/02/2018	Bond Future	9.43	Call			2,732.64000	2.73264	2,765,490	10.79	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			2,300.05000	2.30005	2,259,100	10.79	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			2,663.23000	2.66323	2,695,470	10.77	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			2,360.28000	2.36028	2,318,720	10.77	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Call			3,556.27000	3.55627	3,593,090	10.85	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			2,582.71000	2.58271	2,544,930	10.85	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			3,592.28000	3.59228	3,629,350	10.86	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			2,555.47000	2.55547	2,517,940	10.86	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			3,520.71000	3.52071	3,557,280	10.85	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			2,610.48000	2.61048	2,572,450	10.85	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	62,970
R214	On	02/11/2017	Bond Future			9.77781	71.30100	9.79383	71.19107		14.03	0.00	0	44,022
R214	On	01/02/2018	Bond Future			9.83978	72.60954	9.85631	72.49736		13.75	0.00	0	0
R214	On	03/05/2018	Bond Future			9.89550	70.67619	9.91244	70.56233		14.03	0.00	0	0
Total R214 Future												0.00	0	44,022
R214	On	02/11/2017	Bond Future	9.59	Call			1,226.72000	1.22672	1,259,180	13.78	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			2,646.67000	2.64667	2,569,200	13.78	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			1,253.70000	1.25370	1,286,760	13.79	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			2,602.90000	2.60290	2,526,030	13.79	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			1,200.12000	1.20012	1,231,980	13.78	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			2,690.93000	2.69093	2,612,860	13.78	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Call			2,615.74000	2.61574	2,665,200	13.65	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			2,794.44000	2.79444	2,731,720	13.65	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			2,649.09000	2.64909	2,698,990	13.65	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			2,759.78000	2.75978	2,697,500	13.65	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			2,582.61000	2.58261	2,631,620	13.64	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			2,829.43000	2.82943	2,766,260	13.64	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Call			3,561.05000	3.56105	3,617,080	14.02	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			3,109.94000	3.10994	3,052,110	14.02	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			3,595.61000	3.59561	3,652,000	14.02	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			3,078.14000	3.07814	3,020,670	14.02	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			3,526.64000	3.52664	3,582,300	14.01	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			3,142.00000	3.14200	3,083,800	14.01	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	44,022
Total for Bond												838,239,203.90	9,861	1,001,006
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For E170										0.00	0	0
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18 Future										0.00	0	0
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										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

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

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	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
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future												0.00	0	0
Total For R214												0.00	0	0
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future												0.00	0	0
Total For R214/R209												0.00	0	0
Total for Price Contribution												0.00	0	0
GOVI	On	02/11/2017	GOVI			574.04200	574.04200	573.69200	573.69200			0.00	0	670
GOVI	On	01/02/2018	GOVI			584.58000	584.58000	584.22000	584.22000			0.00	0	0
GOVI	On	03/05/2018	GOVI			595.55300	595.55300	595.19100	595.19100			0.00	0	0
Total GOVI Future												0.00	0	670
GOVI	On	02/11/2017	GOVI	572.45	Call			12,420.00000	1.24200	15,920,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.45	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/11/2017	GOVI	572.46	Call			12,320.00000	1.23200	15,820,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.46	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Call			12,520.00000	1.25200	16,020,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.03	Call			31,900.00000	3.19000	35,500,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.03	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.04	Call			31,800.00000	3.18000	35,400,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.04	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.02	Call			32,000.00000	3.20000	35,600,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.02	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	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			49,210.00000	4.92100	52,830,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.27	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.28	Call			49,110.00000	4.91100	52,730,000		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			49,010.00000	4.90100	52,630,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	670
Total for GOVI												0.00	0	670
AL37	On	02/11/2017	Index Future			557.78800	557.78800	557.67500	557.67500			0.00	0	0
AL37	On	01/02/2018	Index Future			568.02700	568.02700	567.90900	567.90900			0.00	0	0
AL37	On	03/05/2018	Index Future			578.69000	578.69000	578.57400	578.57400			0.00	0	0
Total AL37 Future												0.00	0	0
Total For AL37												0.00	0	0
AL7T	On	02/11/2017	Index Future			641.31600	641.31600	641.10400	641.10400			0.00	0	0
AL7T	On	01/02/2018	Index Future			653.08900	653.08900	652.86900	652.86900			0.00	0	0
AL7T	On	03/05/2018	Index Future			665.34800	665.34800	665.12900	665.12900			0.00	0	0
Total AL7T Future												0.00	0	0
Total For AL7T												0.00	0	0
ALBI	On	02/11/2017	Index Future			575.26200	575.26200	574.90100	574.90100			0.00	0	616
ALBI	On	01/02/2018	Index Future			585.82200	585.82200	585.45200	585.45200			0.00	0	0
ALBI	On	03/05/2018	Index Future			596.81900	596.81900	596.44500	596.44500			0.00	0	0
Total ALBI Future												0.00	0	616
Total For ALBI												0.00	0	616
IGOV	On	02/11/2017	Index Future			251.66400	251.66400	251.68000	251.68000			5,033,280.00	2	1,163
IGOV	On	01/02/2018	Index Future			256.37000	256.37000	256.38400	256.38400			0.00	0	0
IGOV	On	03/05/2018	Index Future			261.30000	261.30000	261.31500	261.31500			0.00	0	0
Total IGOV Future												5,033,280.00	2	1,163
Total For IGOV												5,033,280.00	2	1,163

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Index									5,033,280.00	2	1,779
JIBAR F On 16/08/2017		Jibar Future	7.06000	92.94000	7.06000	92.94000			0.00	0	0
JIBAR F On 20/09/2017		Jibar Future	6.98000	93.02000	6.98000	93.02000			0.00	0	0
JIBAR F On 18/10/2017		Jibar Future	6.92000	93.08000	6.92000	93.08000			0.00	0	0
JIBAR F On 15/11/2017		Jibar Future	6.88000	93.12000	6.88000	93.12000			0.00	0	0
JIBAR F On 20/12/2017		Jibar Future	6.80000	93.20000	6.80000	93.20000			0.00	0	0
JIBAR F On 17/01/2018		Jibar Future	6.76000	93.24000	6.76000	93.24000			0.00	0	0
JIBAR F On 20/03/2018		Jibar Future	6.67000	93.33000	6.67000	93.33000			0.00	0	2,500
JIBAR F On 20/06/2018		Jibar Future	6.61000	93.39000	6.61000	93.39000			0.00	0	0
JIBAR F On 19/09/2018		Jibar Future	6.61000	93.39000	6.61000	93.39000			0.00	0	0
JIBAR F On 19/12/2018		Jibar Future	6.66000	93.34000	6.66000	93.34000			0.00	0	0
JIBAR F On 20/03/2019		Jibar Future	6.73000	93.27000	6.73000	93.27000			0.00	0	0
JIBAR F On 19/06/2019		Jibar Future	6.80000	93.20000	6.80000	93.20000			0.00	0	0
Total Jibar Future									0.00	0	2,500
Total For JIBAR FUTURE									0.00	0	2,500
Total for Jibar									0.00	0	2,500
10Y ST On 17/12/2025		Interest Rate Swap	94.30415	94.30415	94.35790	94.35790			0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	91.30955	91.30955	91.35453	91.35453			0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	90.05761	90.05761	90.09320	90.09320			0.00	0	0
10Y ST On 21/09/2026		Interest Rate Swap	92.23097	92.23097	92.26087	92.26087			0.00	0	0
10Y ST On 21/12/2026		Interest Rate Swap	96.01969	96.01969	96.04750	96.04750			0.00	0	0
10Y ST On 15/03/2027		Interest Rate Swap	94.57062	94.57062	94.59842	94.59842			0.00	0	0
10Y ST On 21/06/2027		Interest Rate Swap	96.64624	96.64624	96.67335	96.67335			0.00	0	0
10Y ST On 20/09/2027		Interest Rate Swap	100.37670	100.37670	100.40319	100.40319			0.00	0	0
Total 10Y STND Future									0.00	0	0
Total For 10Y STND									0.00	0	0
1Y STN On 21/09/2017		Interest Rate Swap	99.61251	99.61251	99.61251	99.61251			0.00	0	0
1Y STN On 21/12/2017		Interest Rate Swap	99.76507	99.76507	99.76559	99.76559			0.00	0	0
1Y STN On 15/03/2018		Interest Rate Swap	99.63714	99.63714	99.63978	99.63978			0.00	0	0
1Y STN On 21/06/2018		Interest Rate Swap	99.71557	99.71557	99.72036	99.72036			0.00	0	0
1Y STN On 20/09/2018		Interest Rate Swap	99.81803	99.81803	99.81596	99.81596			0.00	0	0
Total 1Y STND Future									0.00	0	0
Total For 1Y STND									0.00	0	0
2Y STN On 18/12/2017		Interest Rate Swap	99.79221	99.79221	99.79286	99.79286			0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	98.91895	98.91895	98.92166	98.92166			0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	98.40195	98.40195	98.40680	98.40680			0.00	0	0
2Y STN On 21/09/2018		Interest Rate Swap	98.28448	98.28448	98.28236	98.28236			0.00	0	0
2Y STN On 21/12/2018		Interest Rate Swap	98.57000	98.57000	98.57000	98.57000			0.00	0	0
2Y STN On 15/03/2019		Interest Rate Swap	98.88166	98.88166	98.88168	98.88168			0.00	0	0
2Y STN On 21/06/2019		Interest Rate Swap	99.19703	99.19703	99.19911	99.19911			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2Y STN On 20/09/2019 Interest Rate Swap			99.53516	99.53516	99.53907	99.53907			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			95.51443	95.51443	95.51929	95.51929			0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			94.71397	94.71397	94.71621	94.71621			0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			93.88397	93.88397	93.88432	93.88432			0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			94.03832	94.03832	94.03916	94.03916			0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			96.20910	96.20910	96.21446	96.21446			0.00	0	51
5Y STN On 15/03/2022 Interest Rate Swap			96.31340	96.31340	96.32440	96.32440			0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			97.49468	97.49468	97.50949	97.50949			0.00	0	0
5Y STN On 20/09/2022 Interest Rate Swap			99.68957	99.68957	99.70363	99.70363			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 :									843,272,483.90	9,863	1,006,006
AA05 On 22/03/2019 Spot Bond			8.61000	104.70268	8.61000	104.67869			0.00	0	0
Total AA05 SPOT									0.00	0	0
Total For AA05									0.00	0	0
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	98.24811			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	13.06207	100.00000	13.03042			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			9.61000	102.85402	9.61000	102.82765			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	109.77000	10.00000	109.74100			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB010 On 21/11/2017 Spot Bond				100.00000	0.00000	100.04834			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2018 Spot Bond				100.00000	0.00000	99.96483			0.00	0	0
Total AB011 SPOT									0.00	0	0
Total For AB011									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB013 On 21/11/2018 Spot Bond			9.09000	101.05767	9.09000	101.03326			0.00	0	7,066,445,500
Total AB013 SPOT									0.00	0	7,066,445,500
Total For AB013									0.00	0	7,066,445,500
AB014L On 19/11/2019 Spot Bond			100.00000	24.53392	100.00000	24.47449			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	102.63381	10.84000	102.60437			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	22.42948	100.00000	22.37514			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	22.53158	100.00000	22.48197			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	105.13164	11.37000	105.10005			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	17.70328	100.00000	17.66039			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	105.37797	11.81000	105.34512			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	12.90320	100.00000	12.87194			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	14.88281	100.00000	14.84675			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	16.45970	100.00000	16.43399			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	13.77828	100.00000	13.74489			0.00	0	0
Total AB025U SPOT									0.00	0	0
Total For AB025U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB026L On 20/08/2021 Spot Bond			100.00000	15.11589	100.00000	15.08207			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	12.86514	100.00000	12.83967			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	12.57647	100.00000	12.54601			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	11.41261	100.00000	11.36242			0.00	0	0
Total AB030U SPOT									0.00	0	0
Total For AB030U									0.00	0	0
ABC12L On 25/11/2020 Spot Bond			10.00000	110.59100	10.00000	110.56200			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			4.48000	159.07226	4.48000	265.54934			0.00	0	320,000,000
Total ABCPI3 SPOT									0.00	0	320,000,000
Total For ABCPI3									0.00	0	320,000,000
ABF19L On 21/04/2022 Spot Bond			100.00000	12.86597	100.00000	12.82580			0.00	0	0
Total ABF19U SPOT									0.00	0	0
Total For ABF19U									0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.73280			0.00	0	0
Total ABFN07 SPOT									0.00	0	0
Total For ABFN07									0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	102.89055			0.00	0	1,000,000,000
Total ABFN08 SPOT									0.00	0	1,000,000,000
Total For ABFN08									0.00	0	1,000,000,000
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	101.53351			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	100.21448			0.00	0	200,000,000
Total ABFN10 SPOT									0.00	0	200,000,000
Total For ABFN10									0.00	0	200,000,000
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	100.70017			0.00	0	0
Total ABFN12 SPOT									0.00	0	0
Total For ABFN12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN1: On 14/05/2020 Spot Bond				100.00000	0.00000	100.69532				0.00	0	108,200,000
Total ABFN13 SPOT										0.00	0	108,200,000
Total For ABFN13										0.00	0	108,200,000
ABFN1: On 14/05/2022 Spot Bond				100.00000	0.00000	100.01360				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond				100.00000	0.00000	100.49153				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				100.00000	0.00000	100.35132				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				100.00000	0.00000	100.24219				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond				100.00000	0.00000	101.34699				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				100.00000	0.00000	101.88781				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				100.00000	0.00000	101.95246				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				100.00000	0.00000	102.00632				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				100.00000	0.00000	99.55769				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			11.09000	102.56270	11.09000	103.60626				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond				100.00000	0.00000	97.10734				0.00	0	1,000,000,000
Total ABK10 SPOT										0.00	0	1,000,000,000
Total For ABK10										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
ABK11 On 20/05/2019 Spot Bond				100.00000	0.00000	98.39421			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				100.00000	0.00000	92.85901			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			10.04000	102.71365	10.04000	101.77510		8,032,000,000,000.00	800,000,000	400,000,000	
Total ABK2 SPOT								8,032,000,000,000.00	800,000,000	400,000,000	
Total For ABK2								8,032,000,000,000.00	800,000,000	400,000,000	
ABK3 On 07/11/2018 Spot Bond				100.00000	0.00000	99.32200			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	40.83521	100.00000	40.73629			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	99.09869			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	66.55523	100.00000	66.39400			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	98.66581			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	41.04282	100.00000	40.94339			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				100.00000	0.00000	101.98946			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				100.00000	0.00000	98.46927			0.00	0	0
Total ABK7 SPOT									0.00	0	0
Total For ABK7									0.00	0	0
ABK8 On 03/06/2021 Spot Bond				100.00000	0.00000	95.46424			0.00	0	0
Total ABK8 SPOT									0.00	0	0
Total For ABK8									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABK9 On 18/11/2019 Spot Bond				100.00000	0.00000	96.00220				0.00	0	0
Total ABK9 SPOT										0.00	0	0
Total For ABK9										0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			6.41500	147.88732	6.41500	148.42662				0.00	0	5,850,000,000
Total ABKI01 SPOT										0.00	0	5,850,000,000
Total For ABKI01										0.00	0	5,850,000,000
ABKI02 On 05/06/2020 Spot Bond			6.41500	104.25105	6.41500	130.66068				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	15.90782	100.00000	15.88133				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			7.67500	93.17824	7.67500	109.60930				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	7.34736	100.00000	7.33513				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			8.46500	97.37069	8.46500	110.75414				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	9.41213	100.00000	9.39053				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			100.00000	0.00000	88.07747					0.00	0	1,150,000,000
Total ABKS1 SPOT										0.00	0	1,150,000,000
Total For ABKS1										0.00	0	1,150,000,000
ABN05 On 18/04/2021 Spot Bond			3.68000	185.62839	3.68000	185.59238				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			7.93125	96.55899	7.93125	96.59753				0.00	0	0
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			7.93125	96.55899	7.93125	96.59753				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN61 On 31/01/2025 Spot Bond			3.43500	119.30473	3.43500	119.85781			0.00	0	0
Total ABN61 SPOT									0.00	0	0
Total For ABN61									0.00	0	0
ABN62 On 31/03/2028 Spot Bond			3.21000	125.61536	3.21000	173.38881			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			3.12000	137.87776	3.12000	221.16406			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			9.52000	96.11398	9.52000	96.08970			0.00	0	0
Total ABN67 SPOT									0.00	0	0
Total For ABN67									0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	101.88026			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				100.00000	0.00000	133.65000			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			10.00000	104.62678	10.00000	104.59890			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			8.68500	96.67039	8.68500	96.64794			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.54500	101.37148	10.54500	101.34303			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				100.00000	0.00000	101.68759			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.43287			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS10 On 17/03/2018 Spot Bond			8.23500	105.03668	8.23500	105.01365			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			8.81000	105.25095	8.81000	105.22616			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			8.94000	103.15291	8.94000	103.12839			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS12/R On 14/05/2020 Spot Bond			9.20000	102.53209	9.20000	102.50703			0.00	0	0
Total ABS12/R207 SPOT									0.00	0	0
Total For ABS12/R207									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			9.39000	103.56657	9.39000	103.54075			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			8.65000	104.27614	8.65000	104.25215			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABS15 On 11/11/2022 Spot Bond			9.20000	104.90462	9.20000	104.87899			0.00	0	0
Total ABS15 SPOT									0.00	0	0
Total For ABS15									0.00	0	0
ABS16 On 11/11/2025 Spot Bond			9.89500	105.53635	9.89500	105.50866			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			9.88000	107.62185	9.88000	107.59364			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			9.37000	106.00661	9.37000	105.98023			0.00	0	0
Total ABS18 SPOT									0.00	0	0
Total For ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			8.61000	100.72942	8.61000	100.70622			0.00	0	0
Total ABS6 SPOT									0.00	0	0
Total For ABS6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7 On 11/09/2026 Spot Bond			9.89500	97.35845	9.89500	97.33290			0.00	0	5,110,000,000
Total ABS7 SPOT									0.00	0	5,110,000,000
Total For ABS7									0.00	0	5,110,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.57856	100.00000	12.55087			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			3.67000	277.23628	3.67000	277.18257			0.00	0	0
Total ABSI2 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			2.91500	142.73699	2.91500	145.57895			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.07045	100.00000	0.07027			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	62.56531	100.00000	62.41375			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL047 On 22/10/2018 Spot Bond				100.00000	0.00000	90.96686			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	110.59100	10.00000	110.56200			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	101.56476			0.00	0	0
Total ACL095 SPOT									0.00	0	0
Total For ACL095									0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	101.60383			0.00	0	0
Total ACL096 SPOT									0.00	0	0
Total For ACL096									0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.61948			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	101.58802			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	101.51751				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			8.96000	103.55891	8.96000	103.74524				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				100.00000	0.00000	213.47357				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				100.00000	0.00000	213.55113				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	101.54888				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	110.59100	10.00000	110.56200				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	101.55362				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	104.17876	10.23000	104.15052				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.22000	102.51655	9.22000	102.49131				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.54906				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	101.47029				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				100.00000	0.00000	102.63807				0.00	0	100,000,000
Total ACL183 SPOT										0.00	0	100,000,000
Total For ACL183										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
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	101.56350				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	101.54101				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.55980				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				100.00000	0.00000	101.58026				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				100.00000	0.00000	101.58508				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				100.00000	0.00000	101.58508				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	101.51751				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.61186				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				100.00000	0.00000	101.61186				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				100.00000	0.00000	148.67575				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				100.00000	0.00000	149.66292				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				100.00000	0.00000	101.42779				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	99.91711				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				100.00000	0.00000	101.45763				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				100.00000	0.00000	101.22167				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	94.18001				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				100.00000	0.00000	101.44030				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				100.00000	0.00000	101.43874				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				100.00000	0.00000	101.53473				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				100.00000	0.00000	100.15022				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	100.57509				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.00000	0.00000	100.56682				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				100.00000	0.00000	101.52841				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				100.00000	0.00000	101.50479				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.63684			0.00	0	0
Total ADCB01 SPOT									0.00	0	0
Total For ADCB01									0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	66.50177	100.00000	66.34067			0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	66.50177	100.00000	66.34067			0.00	0	0
Total ADCB01/JIBAR SPOT									0.00	0	0
Total For ADCB01/JIBAR									0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	99.75616			0.00	0	42,000,000
Total ADCB04 SPOT									0.00	0	42,000,000
Total For ADCB04									0.00	0	42,000,000
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	101.98866			0.00	0	0
Total ADCB05 SPOT									0.00	0	0
Total For ADCB05									0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	58.03051	100.00000	57.88993			0.00	0	0
Total ADCB2U SPOT									0.00	0	0
Total For ADCB2U									0.00	0	0
AECI00 On 21/12/2017 Spot Bond				100.00000	0.00000	100.13068			0.00	0	0
Total AECI00 SPOT									0.00	0	0
Total For AECI00									0.00	0	0
AHF2A: On 18/10/2018 Spot Bond				100.00000	0.00000	100.80231			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				100.00000	0.00000	100.82655			0.00	0	0
Total AHF2B2 SPOT									0.00	0	0
Total For AHF2B2									0.00	0	0
AHF2C: On 18/10/2018 Spot Bond				100.00000	0.00000	100.90726			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				100.00000	0.00000	100.77809			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				100.00000	0.00000	100.78618			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				100.00000	0.00000	100.98792			0.00	0	0
Total AHF3B2 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 AHF3B2										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				100.00000	0.00000	100.94764				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				100.00000	0.00000	101.27694				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				100.00000	0.00000	101.15673				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	42.67418	100.00000	42.56413				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	16.13945	100.00000	16.09782				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	11.51689	100.00000	11.48719				0.00	0	0
Total AHY2U SPOT										0.00	0	0
Total For AHY2U										0.00	0	0
AIG2U On 08/07/2026 Spot Bond			100.00000	9.38304	100.00000	9.35886				0.00	0	0
Total AIG2U SPOT										0.00	0	0
Total For AIG2U										0.00	0	0
AIR01 On 15/03/2019 Spot Bond			8.44000	103.82832	8.44000	103.80499				0.00	0	3,660,935,400
Total AIR01 SPOT										0.00	0	3,660,935,400
Total For AIR01										0.00	0	3,660,935,400
AIR02 On 30/04/2023 Spot Bond			10.13500	110.04254	10.13500	110.01282				0.00	0	227,000,000
Total AIR02 SPOT										0.00	0	227,000,000
Total For AIR02										0.00	0	227,000,000
AIR04 On 29/05/2024 Spot Bond			9.26000	101.96071	9.26000	101.93563				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	14.92488	100.00000	14.89185				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			10.65000	97.68643	10.65000	97.65889				0.00	0	0
Total AIR05 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 AIR05									0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			3.48000	176.07996	3.48000	176.04674			34,800,000,000,000.00	10,000,000,000	5,000,000,000
Total AIRL01 SPOT									14,800,000,000,000.00	10,000,000,000	5,000,000,000
Total For AIRL01									14,800,000,000,000.00	10,000,000,000	5,000,000,000
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	101.45404			0.00	0	43,000,000
Total APF01 SPOT									0.00	0	43,000,000
Total For APF01									0.00	0	43,000,000
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	101.98532			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				100.00000	0.00000	100.38569			0.00	0	100,000,000
Total APF03 SPOT									0.00	0	100,000,000
Total For APF03									0.00	0	100,000,000
APF04 On 21/10/2021 Spot Bond				100.00000	0.00000	100.70750			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0
AS116L On 18/01/2018 Spot Bond			100.00000	87.57328	100.00000	87.36962			0.00	0	0
Total AS116U SPOT									0.00	0	0
Total For AS116U									0.00	0	0
AS120L On 01/02/2018 Spot Bond			100.00000	84.87738	100.00000	84.68621			0.00	0	0
Total AS120U SPOT									0.00	0	0
Total For AS120U									0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	32.70779	100.00000	32.62856			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	32.65259	100.00000	32.57349			0.00	0	0
Total AS127U SPOT									0.00	0	0
Total For AS127U									0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	4.41178	100.00000	4.40554			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	0.11871	100.00000	0.11857			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	14.26793	100.00000	14.23335			0.00	0	0
Total AS167U 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 AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	23.10135	100.00000	23.04539				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	33.03936	100.00000	32.95932				0.00	0	0
Total AS180U SPOT										0.00	0	0
Total For AS180U										0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.00000	0.00000	101.47034				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN02 On 07/12/2033 Spot Bond			3.37000	240.10172	3.37000	240.05715				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				100.00000	0.00000	100.44771				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03 On 19/09/2017 Spot Bond				100.00000	0.00000	99.94619				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03 On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03 On 10/11/2019 Spot Bond				100.00000	0.00000	100.17013				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			3.38500	214.06773	3.38500	214.02791				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04 On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04 On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 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 ASN048										0.00	0	0
ASN05 On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.82020				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				100.00000	0.00000	100.62514				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				100.00000	0.00000	100.51726				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				100.00000	0.00000	100.43373				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06 On 14/05/2018 Spot Bond				100.00000	0.00000	99.60483				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				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06 On 01/06/2018 Spot Bond				100.00000	0.00000	101.89549				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06 On 15/06/2018 Spot Bond				100.00000	0.00000	101.51294				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				100.00000	0.00000	100.24829				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				100.00000	0.00000	95.60473				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				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN077										0.00	0	0
ASN077 On 20/06/2020 Spot Bond				100.00000	0.00000	101.72334				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN078 On 20/09/2020 Spot Bond				100.00000	0.00000	101.48583				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN080 On 10/12/2017 Spot Bond				100.00000	0.00000	101.69657				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN081 On 17/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN082 On 20/06/2020 Spot Bond				100.00000	0.00000	101.22506				0.00	0	434,800,000
Total ASN083 SPOT										0.00	0	434,800,000
Total For ASN083										0.00	0	434,800,000
ASN083 On 03/09/2020 Spot Bond				100.00000	0.00000	102.08816				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN084 On 25/09/2018 Spot Bond				100.00000	0.00000	101.31050				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN086 On 01/10/2020 Spot Bond				100.00000	0.00000	117.32158				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN087 On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN088 On 08/10/2018 Spot Bond				100.00000	0.00000	100.98563				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN090 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN091 On 21/10/2020 Spot Bond				100.00000	0.00000	100.68570				0.00	0	0
Total ASN092 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 ASN092										0.00	0	0
ASN09 On 27/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0
ASN09 On 10/11/2020 Spot Bond				100.00000	0.00000	100.17518				0.00	400,000,000	100,000,000
Total ASN096 SPOT										0.00	400,000,000	100,000,000
Total For ASN096										0.00	400,000,000	100,000,000
ASN09 On 20/12/2020 Spot Bond				100.00000	0.00000	74.32765				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond				100.00000	0.00000	101.98831				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN11 On 20/12/2017 Spot Bond				100.00000	0.00000	101.52538				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN11 On 07/03/2021 Spot Bond				100.00000	0.00000	101.84072				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN11 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN11 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN11 On 27/01/2018 Spot Bond				100.00000	0.00000	100.51194				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN12 On 20/12/2020 Spot Bond				100.00000	0.00000	101.92610				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN12 On 20/03/2019 Spot Bond				100.00000	0.00000	101.49792				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN12 On 24/02/2019 Spot Bond				100.00000	0.00000	99.83546				0.00	0	0
Total ASN128 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 ASN128										0.00	0	0
ASN12: On 24/02/2019 Spot Bond				100.00000	0.00000	99.84394				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN13: On 24/02/2019 Spot Bond				100.00000	0.00000	99.83829				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN13: On 03/03/2019 Spot Bond				100.00000	0.00000	101.88924				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13: On 03/03/2019 Spot Bond				100.00000	0.00000	101.87431				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				100.00000	0.00000	101.91040				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				100.00000	0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/12/2018 Spot Bond				100.00000	0.00000	86.98000				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			3.64500	141.26612	3.64500	141.23891				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				100.00000	0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 31/12/2018 Spot Bond				100.00000	0.00000	86.98000				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				100.00000	0.00000	103.85571				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				100.00000	0.00000	100.00000				0.00	0	0
Total ASN144 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 ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond				100.00000	0.00000	58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				100.00000	0.00000	100.32522				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				100.00000	0.00000	100.32522				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			3.69000	141.00362	3.69000	140.97631				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				100.00000	0.00000	107.98380				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				100.00000	0.00000	102.02982				0.00	400,000,000	100,000,000
Total ASN152 SPOT										0.00	400,000,000	100,000,000
Total For ASN152										0.00	400,000,000	100,000,000
ASN15: On 31/03/2028 Spot Bond			4.11000	159.92352	4.11000	159.89066				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				100.00000	0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond				100.00000	0.00000	100.23093				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				100.00000	0.00000	99.90645				0.00	0	0
Total ASN161 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 ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond				100.00000	0.00000	101.61180				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond				100.00000	0.00000	101.90546				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN17: On 30/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN178 SPOT										0.00	0	0
Total For ASN178										0.00	0	0
ASN17: On 25/02/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN18: On 20/06/2022 Spot Bond				100.00000	0.00000	101.69373				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN18: On 11/10/2017 Spot Bond				100.00000	0.00000	100.87269				0.00	0	0
Total ASN184 SPOT										0.00	0	0
Total For ASN184										0.00	0	0
ASN18: On 25/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN185 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 ASN185										0.00	0	0
ASN18: On 05/12/2017 Spot Bond				100.00000	0.00000	101.67187				0.00	0	0
Total ASN189 SPOT										0.00	0	0
Total For ASN189										0.00	0	0
ASN19: On 12/06/2020 Spot Bond				100.00000	0.00000	101.60336				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				100.00000	0.00000	104.08642				0.00	0	0
Total ASN191 SPOT										0.00	0	0
Total For ASN191										0.00	0	0
ASN19: On 27/06/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN192 SPOT										0.00	0	0
Total For ASN192										0.00	0	0
ASN19: On 12/07/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0
ASN19: On 30/06/2022 Spot Bond				100.00000	0.00000	100.58637				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			3.55000	107.44309	3.55000	107.42268				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19: On 20/06/2022 Spot Bond				100.00000	0.00000	100.49895				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN19: On 09/04/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN197 SPOT										0.00	0	0
Total For ASN197										0.00	0	0
ASN19: On 04/05/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN198 SPOT										0.00	0	0
Total For ASN198										0.00	0	0
ASN19: On 01/07/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN199 SPOT										0.00	0	0
Total For ASN199										0.00	0	0
ASN20: On 25/07/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN200 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 ASN200										0.00	0	0
ASN20 On 21/07/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN201 SPOT										0.00	0	0
Total For ASN201										0.00	0	0
ASN20 On 18/07/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN202 SPOT										0.00	0	0
Total For ASN202										0.00	0	0
ASN20 On 20/06/2022 Spot Bond				100.00000	0.00000	100.19095				0.00	0	2,000,000,000
Total ASN203 SPOT										0.00	0	2,000,000,000
Total For ASN203										0.00	0	2,000,000,000
ASN38 On 20/12/2017 Spot Bond			100.00000	93.59268	100.00000	93.35986				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39 On 20/12/2017 Spot Bond			100.00000	93.61562	100.00000	93.38275				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40 On 20/12/2017 Spot Bond			100.00000	93.51238	100.00000	93.27976				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN50 On 16/03/2018 Spot Bond			100.00000	63.92180	100.00000	63.76695				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	14.47567	100.00000	14.44060				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	42.87177	100.00000	42.76791				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	101.55883				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			8.59000	104.96953	8.59000	104.94542				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				100.00000	0.00000	101.76208				0.00	0	20,000,000
Total BAW17 SPOT										0.00	0	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BAW17									0.00	0	20,000,000
BAW17 On 05/12/2018 Spot Bond			100.00000	46.28016	100.00000	46.16804			0.00	0	0
Total BAW17/JIBAR SPOT									0.00	0	0
Total For BAW17/JIBAR									0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.71585			0.00	0	40,000,000
Total BAW18 SPOT									0.00	0	40,000,000
Total For BAW18									0.00	0	40,000,000
BAW19 On 05/12/2020 Spot Bond			9.39000	102.37926	9.39000	102.35359		4,695,000,000,000.00		500,000,000	1,500,000,000
Total BAW19 SPOT								4,695,000,000,000.00		500,000,000	1,500,000,000
Total For BAW19								4,695,000,000,000.00		500,000,000	1,500,000,000
BAW21 On 24/03/2022 Spot Bond			9.36000	103.45726	9.36000	103.43154			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	103.67753	9.30000	103.65192			0.00	0	0
Total BAW21/R208 SPOT									0.00	0	0
Total For BAW21/R208									0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	101.84070			0.00	0	0
Total BAW22 SPOT									0.00	0	0
Total For BAW22									0.00	0	0
BAW23 On 15/10/2017 Spot Bond			100.00000	88.17598	100.00000	87.96802			0.00	0	0
Total BAW23U SPOT									0.00	0	0
Total For BAW23U									0.00	0	0
BAW24 On 30/09/2019 Spot Bond				100.00000	0.00000	101.96891			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				100.00000	0.00000	100.22131			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	14.35814	100.00000	14.31332			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	12.57227	100.00000	12.53301			0.00	0	0
Total BAW27U SPOT									0.00	0	0
Total For BAW27U									0.00	0	0
BAW28 On 06/06/2022 Spot Bond				100.00000	0.00000	101.87718			0.00	0	0
Total BAW28 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 BAW28									0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.45732			0.00	0	0
Total BAW3 SPOT									0.00	0	0
Total For BAW3									0.00	0	0
BAW8 On 02/10/2017 Spot Bond			7.73500	103.97843	7.73500	103.95660			0.00	0	0
Total BAW8 SPOT									0.00	0	0
Total For BAW8									0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.38500	101.19892	11.38500	101.16779			0.00	0	0
Total BAYA26 SPOT									0.00	0	0
Total For BAYA26									0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	101.57541			0.00	0	0
Total BAYA31 SPOT									0.00	0	0
Total For BAYA31									0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.53618			0.00	0	100,000,000
Total BAYA33 SPOT									0.00	0	100,000,000
Total For BAYA33									0.00	0	100,000,000
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.56854			0.00	0	0
Total BAYA34 SPOT									0.00	0	0
Total For BAYA34									0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	101.05246			0.00	800,000,000	430,000,000
Total BAYA35 SPOT									0.00	800,000,000	430,000,000
Total For BAYA35									0.00	800,000,000	430,000,000
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	99.52006			0.00	0	0
Total BAYA36 SPOT									0.00	0	0
Total For BAYA36									0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	100.67685			0.00	0	310,000,000
Total BAYA39 SPOT									0.00	0	310,000,000
Total For BAYA39									0.00	0	310,000,000
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	100.07105			0.00	0	0
Total BAYA41 SPOT									0.00	0	0
Total For BAYA41									0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	101.56888			0.00	0	0
Total BAYA42 SPOT									0.00	0	0
Total For BAYA42									0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	101.56898			0.00	0	0
Total BAYA45 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 BAYA45										0.00	0	0
BAYA5 On 31/03/2019 Spot Bond				100.00000	0.00000	101.64664				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA5 On 31/03/2019 Spot Bond				100.00000	0.00000	101.67904				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA5 On 30/09/2017 Spot Bond				100.00000	0.00000	101.34186				0.00	0	0
Total BAYA53 SPOT										0.00	0	0
Total For BAYA53										0.00	0	0
BAYA5 On 30/09/2019 Spot Bond				100.00000	0.00000	101.67916				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA5 On 31/03/2018 Spot Bond				100.00000	0.00000	101.64399				0.00	0	0
Total BAYA55 SPOT										0.00	0	0
Total For BAYA55										0.00	0	0
BAYA5 On 31/03/2022 Spot Bond				100.00000	0.00000	101.73077				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA5 On 30/06/2020 Spot Bond				100.00000	0.00000	101.67910				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA5 On 30/06/2022 Spot Bond			13.04000	102.09799	13.04000	102.06295				0.00	0	0
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA6 On 30/06/2020 Spot Bond			12.31000	101.82710	12.31000	101.90432				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA6 On 30/06/2020 Spot Bond				100.00000	0.00000	101.67908				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYB0 On 30/06/2019 Spot Bond				100.00000	0.00000	101.98926				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB0 On 31/12/2019 Spot Bond				100.00000	0.00000	101.98906				0.00	0	0
Total BAYB06 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 BAYB06										0.00	0	0
BAYB0 On 31/03/2020 Spot Bond				100.00000	0.00000	101.98916				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB0 On 30/09/2020 Spot Bond				100.00000	0.00000	107.13711				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB1 On 30/06/2020 Spot Bond				100.00000	0.00000	102.05375				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	21.04867	100.00000	20.99768				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	19.15665	100.00000	19.11025				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	11.82510	100.00000	11.79645				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	11.82510	100.00000	11.79645				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	14.29711	100.00000	14.26247				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	12.38820	100.00000	12.35820				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC121 On 24/11/2017 Spot Bond			100.00000	82.10530	100.00000	81.92834				0.00	0	0
Total BC121U SPOT										0.00	0	0
Total For BC121U										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond				100.00000	0.00000	100.92836				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ11 On 14/11/2017 Spot Bond				100.00000	0.00000	100.00939				0.00	0	0
Total BCJ11 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 BCJ11										0.00	0	0
BCJ12 On 23/03/2018 Spot Bond			8.65000	100.86888	8.65000	103.44053				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				100.00000	0.00000	100.71225				0.00	0	0
Total BCJ13 SPOT										0.00	0	0
Total For BCJ13										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.61500	93.14908	8.61500	182.26685				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			8.61500	94.46702	8.61500	182.77738				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			9.00000	96.73217	9.00000	96.70892				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BEER02 On 28/03/2018 Spot Bond			7.84000	102.33790	7.84000	102.31651				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	8.48021	100.00000	8.45967				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	7.33854	100.00000	7.32077				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	7.33854	100.00000	7.32077				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	7.78529	100.00000	7.76643				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	7.93420	100.00000	7.91498				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2U On 21/11/2032 Spot Bond			100.00000	10.41606	100.00000	10.39084				0.00	0	0
Total BG1E2U 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 BG1E2U										0.00	0	0
BG1F2I On 21/11/2032 Spot Bond			100.00000	14.38707	100.00000	14.35221				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				100.00000	0.00000	100.95701				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			9.66000	104.97616	9.66000	104.94925				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond				100.00000	0.00000	102.48016				0.00	0	240,000,000
Total BGL03 SPOT										0.00	0	240,000,000
Total For BGL03										0.00	0	240,000,000
BGL04 On 05/02/2020 Spot Bond			10.36000	99.68733	10.36000	99.65996				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			10.91000	106.29769	10.91000	106.26701				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				100.00000	0.00000	103.36113				0.00	0	60,000,000
Total BGL06 SPOT										0.00	0	60,000,000
Total For BGL06										0.00	0	60,000,000
BGL07 On 03/09/2022 Spot Bond			11.51500	106.48361	11.51500	106.45121				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond				100.00000	0.00000	102.20727				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			10.91000	105.63713	10.91000	105.60664				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				100.00000	0.00000	100.29774				0.00	0	0
Total BGL10 SPOT										0.00	0	0
Total For BGL10										0.00	0	0
BGL11 On 05/05/2021 Spot Bond			11.29000	103.64204	11.29000	106.85555				0.00	0	0
Total BGL11 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 BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond				100.00000	0.00000	101.50845				0.00	0	0
Total BGL12 SPOT										0.00	0	0
Total For BGL12										0.00	0	0
BGL13 On 20/08/2021 Spot Bond			11.33000	101.22840	11.33000	101.19759				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond				100.00000	0.00000	100.41642				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				100.00000	0.00000	101.82692				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				100.00000	0.00000	99.77240				0.00	0	13,339,065,000
Total BGL16 SPOT										0.00	0	13,339,065,000
Total For BGL16										0.00	0	13,339,065,000
BGL17 On 14/08/2024 Spot Bond				100.00000	0.00000	100.08808				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGR04 On 28/02/2018 Spot Bond				100.00000	0.00000	104.07534				0.00	0	0
Total BGR04 SPOT										0.00	0	0
Total For BGR04										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	99.89679				0.00	0	60,000,000
Total BID04 SPOT										0.00	0	60,000,000
Total For BID04										0.00	0	60,000,000
BID05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.40863				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.49000	101.78541	8.49000	101.76229				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
BID07 On 30/06/2020 Spot Bond				100.00000	0.00000	101.22081				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond				100.00000	0.00000	101.24681				0.00	0	0
Total BID08 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 BID08										0.00	0	0
BPPF0 On 22/03/2018 Spot Bond				100.00000	0.00000	101.31048				0.00	0	0
Total BPPF01 SPOT										0.00	0	0
Total For BPPF01										0.00	0	0
BPPF0 On 22/03/2020 Spot Bond				100.00000	0.00000	101.41680				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	103.13612				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC177 On 17/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC177 SPOT										0.00	0	0
Total For BTC177										0.00	0	0
BTC178 On 22/08/2017 Spot Bond				100.00000	0.00000	99.89518				0.00	0	0
Total BTC178 SPOT										0.00	0	0
Total For BTC178										0.00	0	0
BTC179 On 31/08/2017 Spot Bond				100.00000	0.00000	99.70627				0.00	0	0
Total BTC179 SPOT										0.00	0	0
Total For BTC179										0.00	0	0
BTC180 On 05/09/2017 Spot Bond				100.00000	0.00000	99.60150				0.00	0	0
Total BTC180 SPOT										0.00	0	0
Total For BTC180										0.00	0	0
BTC181 On 11/09/2017 Spot Bond				100.00000	0.00000	99.47674				0.00	0	0
Total BTC181 SPOT										0.00	0	0
Total For BTC181										0.00	0	0
BTC182 On 18/09/2017 Spot Bond				100.00000	0.00000	99.32944				0.00	0	0
Total BTC182 SPOT										0.00	0	0
Total For BTC182										0.00	0	0
BTC183 On 29/09/2017 Spot Bond				100.00000	0.00000	99.09549				0.00	0	0
Total BTC183 SPOT										0.00	0	0
Total For BTC183										0.00	0	0
BTC184 On 06/10/2017 Spot Bond				100.00000	0.00000	98.94899				0.00	0	0
Total BTC184 SPOT										0.00	0	0
Total For BTC184										0.00	0	0
BTC185 On 13/10/2017 Spot Bond				100.00000	0.00000	98.80145				0.00	0	0
Total BTC185 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 BTC185										0.00	0	0
BTC185 On 08/11/2017 Spot Bond				100.00000	0.00000	98.31566				0.00	0	0
Total BTC186 SPOT										0.00	0	0
Total For BTC186										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	101.32567				0.00	0	100,000,000
Total BWZ18B SPOT										0.00	0	100,000,000
Total For BWZ18B										0.00	0	100,000,000
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	101.36706				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	99.90860				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond				100.00000	0.00000	100.17611				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond				100.00000	0.00000	100.18077				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	12.61983	100.00000	12.58926				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	12.55394	100.00000	12.52354				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	12.65278	100.00000	12.62214				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	12.65278	100.00000	12.62214				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	63.21659	100.00000	63.06345				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	19.44266	100.00000	19.39556				0.00	0	0
Total BYB10U 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 BYB10U										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			14.79000	101.78754	14.79000	101.74809				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				100.00000	0.00000	101.51720				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			12.59000	99.17540	12.59000	99.14249				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				100.00000	0.00000	102.33453				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			12.09000	98.05819	12.09000	103.54565				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				100.00000	0.00000	101.57230				0.00	400,000,000	200,000,000
Total CBL20 SPOT										0.00	400,000,000	200,000,000
Total For CBL20										0.00	400,000,000	200,000,000
CBL22 On 06/05/2020 Spot Bond			9.61000	99.77727	9.61000	99.75183				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	99.97548				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				100.00000	0.00000	100.40436				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL25 On 06/05/2019 Spot Bond				100.00000	0.00000	100.23662				0.00	0	0
Total CBL25 SPOT										0.00	0	0
Total For CBL25										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			9.91000	106.76383	9.91000	106.73577				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				100.00000	0.00000	100.01656				0.00	0	0
Total CBL27 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 CBL27										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.42000	111.12995	10.42000	111.09911				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			10.04500	109.71008	10.04500	109.68071			9,241,400,000,000.00		920,000,000	230,000,000
Total CCT02 SPOT									9,241,400,000,000.00		920,000,000	230,000,000
Total For CCT02									9,241,400,000,000.00		920,000,000	230,000,000
CCT03 On 15/03/2025 Spot Bond			10.49500	108.12937	10.49500	108.09933				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			9.92500	108.28679	9.92500	101.70135				0.00	0	0
Total CCT04 SPOT										0.00	0	0
Total For CCT04										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	101.35063				0.00	0	0
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	110.59070	10.00000	110.56180				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.68268				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.72111				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	57.67217	100.00000	57.53246				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	66.87791	100.00000	66.71589				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	62.34471	100.00000	62.19367				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				100.00000	0.00000	101.21895				0.00	0	0
Total CGR21 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 CGR21									0.00	0	0
CGR23 On 08/02/2019 Spot Bond				100.00000	0.00000	100.27406			0.00	0	0
Total CGR23 SPOT									0.00	0	0
Total For CGR23									0.00	0	0
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	101.71990			0.00	0	0
Total CGR24 SPOT									0.00	0	0
Total For CGR24									0.00	0	0
CGR25 On 27/06/2019 Spot Bond				100.00000	0.00000	101.62255			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				100.00000	0.00000	99.76914			0.00	0	0
Total CGR27 SPOT									0.00	0	0
Total For CGR27									0.00	0	0
CGR28 On 08/02/2018 Spot Bond				100.00000	0.00000	100.21881			0.00	0	0
Total CGR28 SPOT									0.00	0	0
Total For CGR28									0.00	0	0
CGR29 On 08/02/2021 Spot Bond				100.00000	0.00000	100.28217			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				100.00000	0.00000	101.30486			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				100.00000	0.00000	100.88905			0.00	0	0
Total CGR32 SPOT									0.00	0	0
Total For CGR32									0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	101.41979			0.00	0	0
Total CIG04 SPOT									0.00	0	0
Total For CIG04									0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.47182			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				100.00000	0.00000	102.28045			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				100.00000	0.00000	103.99807			0.00	0	0
Total CIG07 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 CIG07										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	34.67375	100.00000	34.58975				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				100.00000	0.00000	100.47971				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				100.00000	0.00000	100.49190				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				100.00000	0.00000	100.51152				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	22.96192	100.00000	22.90629				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	22.96192	100.00000	22.90629				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	22.96192	100.00000	22.90629				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	0.00000				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	24.98610	100.00000	24.92557				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	101.29475	10.11000	101.26762				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	141.16629	3.14000	141.07056				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			3.61500	99.39603	3.61500	137.87422				0.00	0	0
Total CLN198 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 CLN198										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	110.59100	10.00000	110.56200				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	110.59100	10.00000	110.56200				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			13.50000	94.32511	13.50000	94.29107				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN24 On 24/02/2018 Spot Bond			9.35000	99.84865	9.35000	99.82345				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN26 On 26/03/2019 Spot Bond			9.02000	104.70716	9.02000	104.68206				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN28 On 30/08/2017 Spot Bond				100.00000	0.00000	102.02434				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN29 On 25/11/2020 Spot Bond			10.00000	110.59100	10.00000	110.56200				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN29 On 20/12/2017 Spot Bond				100.00000	0.00000	101.67022				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	154.95526				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	101.81834				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	156.41166				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	154.57365				0.00	0	0
Total CLN304 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 CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	155.72905				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN305 On 14/11/2022 Spot Bond				100.00000	0.00000	100.02203				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			10.80000	97.51455	10.80000	97.48668				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.32000	99.01376	11.32000	98.98413				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 20/03/2023 Spot Bond				100.00000	0.00000	101.69381				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	100.02042				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 30/04/2018 Spot Bond				100.00000	0.00000	100.46964				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	102.60909	8.80500	102.58508				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/06/2018 Spot Bond				100.00000	0.00000	101.57584				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.59946				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	101.69058				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	101.76016				0.00	0	0
Total CLN328 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 CLN328										0.00	0	0
CLN33: On 20/06/2018 Spot Bond				100.00000	0.00000	101.73797				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN33: On 20/09/2018 Spot Bond				100.00000	0.00000	133.74741				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN34: On 20/12/2018 Spot Bond				100.00000	0.00000	102.62538				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN34: On 20/12/2023 Spot Bond				100.00000	0.00000	101.80059				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34: On 20/12/2018 Spot Bond				100.00000	0.00000	101.43874				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN34: On 20/12/2023 Spot Bond				100.00000	0.00000	100.74055				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN35: On 28/10/2018 Spot Bond				100.00000	0.00000	100.48767				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN35: On 30/04/2018 Spot Bond				100.00000	0.00000	100.43840				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN36: On 20/03/2019 Spot Bond				100.00000	0.00000	101.40414				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36: On 20/03/2024 Spot Bond			9.98000	107.01509	9.98000	106.98678				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36: On 20/03/2024 Spot Bond				100.00000	0.00000	101.51035				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36: On 06/08/2023 Spot Bond				100.00000	0.00000	100.29734				0.00	0	0
Total CLN364 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 CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.12000	109.12577	12.12000	109.09088				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	100.30800				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.15000	102.77414	12.15000	102.74120				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 06/08/2023 Spot Bond				100.00000	0.00000	98.59317				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	100.58763				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	84.00805				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	101.49063				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.51739				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	101.51755				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 20/03/2021 Spot Bond			9.31000	105.74352	9.31000	105.71737				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 20/06/2019 Spot Bond				100.00000	0.00000	97.34406				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	102.32809	10.98000	102.29838				0.00	0	0
Total CLN379 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 CLN379										0.00	0	0
CLN381 On 20/09/2024 Spot Bond			11.00000	104.49179	11.00000	104.46139				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				100.00000	0.00000	101.67457				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			11.91000	105.49988	11.91000	105.46672				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				100.00000	0.00000	101.81301				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				100.00000	0.00000	101.51727				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				100.00000	0.00000	100.61992				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				100.00000	0.00000	101.60409				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN393 On 20/12/2019 Spot Bond				100.00000	0.00000	104.90803				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN394 On 20/09/2022 Spot Bond				100.00000	0.00000	101.52526				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN395 On 02/03/2018 Spot Bond				100.00000	0.00000	101.87447				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN396 On 20/03/2020 Spot Bond				100.00000	0.00000	101.63563				0.00	0	100,000,000
Total CLN396 SPOT										0.00	0	100,000,000
Total For CLN396										0.00	0	100,000,000
CLN397 On 20/06/2020 Spot Bond				100.00000	0.00000	102.49829				0.00	0	0
Total CLN397 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 CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.00000	0.00000	100.01783				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	100.01743				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond				100.00000	0.00000	101.52516				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 21/02/2018 Spot Bond				100.00000	0.00000	99.88462				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2020 Spot Bond				100.00000	0.00000	99.58016				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	101.53303				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond				100.00000	0.00000	100.94718				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond				100.00000	0.00000	101.67464				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	101.68250				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				100.00000	0.00000	100.95120				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				100.00000	0.00000	101.65891				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	101.95745				0.00	0	0
Total CLN414 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 CLN414										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	101.73752				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				100.00000	0.00000	101.00345				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 20/09/2020 Spot Bond			4.00000	101.63838	4.00000	115.66632				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN417 On 23/09/2020 Spot Bond				100.00000	0.00000	101.65574				0.00	48,401,500,000	48,601,500,000
Total CLN418 SPOT										0.00	48,401,500,000	48,601,500,000
Total For CLN418										0.00	48,401,500,000	48,601,500,000
CLN418 On 20/12/2020 Spot Bond				100.00000	0.00000	101.81615				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 18/04/2028 Spot Bond			7.01000	48.54751	7.01000	48.53850				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	101.83186				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond				100.00000	0.00000	100.76341				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond				100.00000	0.00000	110.54730				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				100.00000	0.00000	106.51000				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	107.56110				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	104.60120				0.00	0	0
Total CLN425 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 CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	107.33250				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2018 Spot Bond				100.00000	0.00000	103.60480				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN427 On 15/11/2020 Spot Bond				100.00000	0.00000	100.04904				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN428 On 20/12/2020 Spot Bond				100.00000	0.00000	102.14580				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				100.00000	0.00000	118.72054				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				100.00000	0.00000	116.14307				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				100.00000	0.00000	115.25712				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				100.00000	0.00000	121.52148				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	119.54812				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond				100.00000	0.00000	101.66680				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				100.00000	0.00000	101.59602				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond				100.00000	0.00000	100.37359				0.00	0	0
Total CLN439 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 CLN439										0.00	0	0
CLN444 On 20/03/2021 Spot Bond				100.00000	0.00000	120.69164				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN444 On 20/03/2021 Spot Bond				100.00000	0.00000	102.92778				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN444 On 23/05/2021 Spot Bond				100.00000	0.00000	99.84623				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN444 On 24/05/2021 Spot Bond			9.91000	107.03813	9.91000	107.01000				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN452 On 31/01/2022 Spot Bond			4.31500	137.41552	4.31500	137.38661				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			6.28500	98.97467	6.28500	98.94869				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			5.92500	101.37393	5.92500	101.34828				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 04/05/2021 Spot Bond				100.00000	0.00000	99.82249				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN455 On 20/12/2021 Spot Bond				100.00000	0.00000	101.86660				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond				100.00000	0.00000	99.99975				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond				100.00000	0.00000	102.13941				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN460 On 29/11/2021 Spot Bond				100.00000	0.00000	102.11757				0.00	0	0
Total CLN460 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 CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond				100.00000	0.00000	100.05262				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN461 On 16/02/2022 Spot Bond			10.48000	102.06090	10.48000	102.03257				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 23/02/2018 Spot Bond				100.00000	0.00000	99.86360				0.00	0	0
Total CLN463 SPOT										0.00	0	0
Total For CLN463										0.00	0	0
CLN463 On 13/03/2022 Spot Bond			9.73000	105.44266	9.73000	105.41544				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond				100.00000	0.00000	101.61303				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 21/02/2024 Spot Bond				100.00000	0.00000	99.90124				0.00	0	0
Total CLN466 SPOT										0.00	0	0
Total For CLN466										0.00	0	0
CLN466 On 27/03/2020 Spot Bond				100.00000	0.00000	101.28410				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond				100.00000	0.00000	101.30103				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond				100.00000	0.00000	101.35537				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 07/05/2018 Spot Bond				100.00000	0.00000	100.23503				0.00	0	0
Total CLN470 SPOT										0.00	0	0
Total For CLN470										0.00	0	0
CLN470 On 17/05/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN471 On 19/11/2022 Spot Bond				100.00000	0.00000	99.89458				0.00	0	0
Total CLN472 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 CLN472									0.00	0	0
CLN472 On 05/10/2022 Spot Bond				100.00000	0.00000	101.21543			0.00	0	0
Total CLN473 SPOT									0.00	0	0
Total For CLN473									0.00	0	0
CLN473 On 05/10/2022 Spot Bond			9.93000	103.17378	9.93000	103.13410			0.00	0	0
Total CLN474 SPOT									0.00	0	0
Total For CLN474									0.00	0	0
CLN474 On 23/06/2021 Spot Bond				100.00000	0.00000	102.41920			0.00	0	0
Total CLN475 SPOT									0.00	0	0
Total For CLN475									0.00	0	0
CLN475 On 20/09/2020 Spot Bond				100.00000	0.00000	101.68250			0.00	0	0
Total CLN476 SPOT									0.00	0	0
Total For CLN476									0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	13.58321	100.00000	13.54904			0.00	0	0
Total CLN477 SPOT									0.00	0	0
Total For CLN477									0.00	0	0
CLN477 On 05/10/2022 Spot Bond			9.78500	102.55541	9.78500	100.70886			0.00	0	0
Total CLN478 SPOT									0.00	0	0
Total For CLN478									0.00	0	0
CLN478 On 05/10/2022 Spot Bond				100.00000	0.00000	101.37800			0.00	0	0
Total CLN479 SPOT									0.00	0	0
Total For CLN479									0.00	0	0
CLN479 On 01/07/2022 Spot Bond			100.00000	15.51605	100.00000	20.11087			0.00	0	0
Total CLN480 SPOT									0.00	0	0
Total For CLN480									0.00	0	0
CLN480 On 07/06/2022 Spot Bond				100.00000	0.00000	101.72428			0.00	0	0
Total CLN481 SPOT									0.00	0	0
Total For CLN481									0.00	0	0
CLN481 On 20/05/2021 Spot Bond				100.00000	0.00000	99.90214			0.00	0	0
Total CLN482 SPOT									0.00	0	0
Total For CLN482									0.00	0	0
CLN482 On 20/05/2021 Spot Bond				100.00000	0.00000	99.90105			0.00	0	0
Total CLN483 SPOT									0.00	0	0
Total For CLN483									0.00	0	0
CLN483 On 02/12/2021 Spot Bond				100.00000	0.00000	101.12638			0.00	0	0
Total CLN484 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 CLN484									0.00	0	0
CLN484 On 02/12/2021 Spot Bond			9.41000	102.24798	9.41000	102.21643			0.00	0	0
Total CLN485 SPOT									0.00	0	0
Total For CLN485									0.00	0	0
CLN485 On 20/06/2022 Spot Bond				100.00000	0.00000	100.81922			0.00	0	0
Total CLN486 SPOT									0.00	0	0
Total For CLN486									0.00	0	0
CLN486 On 07/12/2021 Spot Bond			12.41000	102.03982	12.41000	102.05970			0.00	0	0
Total CLN487 SPOT									0.00	0	0
Total For CLN487									0.00	0	0
CLN487 On 28/07/2022 Spot Bond			9.21000	105.27734	9.21000	100.25324			0.00	0	0
Total CLN488 SPOT									0.00	0	0
Total For CLN488									0.00	0	0
CLN488 On 28/03/2020 Spot Bond				100.00000	0.00000	100.50818			0.00	0	0
Total CLN489 SPOT									0.00	0	0
Total For CLN489									0.00	0	0
CLN489 On 28/03/2022 Spot Bond				100.00000	0.00000	100.53308			0.00	0	0
Total CLN490 SPOT									0.00	0	0
Total For CLN490									0.00	0	0
CLN490 On 07/12/2017 Spot Bond				100.00000	0.00000	99.31669			0.00	0	0
Total CLN491 SPOT									0.00	0	0
Total For CLN491									0.00	0	0
CLN491 On 30/09/2019 Spot Bond				100.00000	0.00000	100.21270			0.00	0	0
Total CLN492 SPOT									0.00	0	0
Total For CLN492									0.00	0	0
CLN492 On 20/06/2022 Spot Bond			100.00000	1.56866	100.00000	1.55582		80,000,000,000,000.00	800,000,000	800,000,000	
Total CLN493 SPOT								80,000,000,000,000.00	800,000,000	800,000,000	
Total For CLN493								80,000,000,000,000.00	800,000,000	800,000,000	
CLN493 On 18/04/2028 Spot Bond				100.00000	0.00000	211.45812		0.00	0	0	
Total CLN55 SPOT								0.00	0	0	
Total For CLN55								0.00	0	0	
CLN55 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total CLN61 SPOT								0.00	0	0	
Total For CLN61								0.00	0	0	
CLN61 On 18/04/2028 Spot Bond			9.00000	96.73217	9.00000	96.70892		0.00	0	0	
Total CLN81 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 CLN81									0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.61500	93.14908	8.61500	182.26685			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			8.61500	94.46702	8.61500	182.77738			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF1 On 20/03/2018 Spot Bond				100.00000	0.00000	101.42464			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF1 On 20/06/2019 Spot Bond				100.00000	0.00000	101.48605			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF1 On 20/06/2019 Spot Bond				100.00000	0.00000	101.90094			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1 On 20/09/2019 Spot Bond				100.00000	0.00000	101.48599			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF1 On 20/06/2020 Spot Bond				100.00000	0.00000	101.54089			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF1 On 17/08/2021 Spot Bond			100.00000	3.91908	100.00000	100.00000			0.00	0	0
Total CLNF16 SPOT									0.00	0	0
Total For CLNF16									0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	100.01661			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.90181			0.00	0	0
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.22500	102.38472	8.22500	102.36217			0.00	0	1,540,000,000
Total COJ04 SPOT									0.00	0	1,540,000,000
Total For COJ04									0.00	0	1,540,000,000
COJ05 On 05/06/2023 Spot Bond			9.13000	116.04370	9.13000	116.01540		12,782,000,000,000.00		1,400,000,000	700,000,000
Total COJ05 SPOT								12,782,000,000,000.00		1,400,000,000	700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For COJ05									12,782,000,000,000.00	1,400,000,000	700,000,000
COJ07 On 23/03/2021 Spot Bond			9.52000	108.07952	9.52000	108.05221			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJ08 On 22/06/2026 Spot Bond			10.59500	106.61213	10.59500	106.58207			0.00	0	0
Total COJ08 SPOT									0.00	0	0
Total For COJ08									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			9.87000	103.42902	9.87000	103.40180			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			10.04500	99.44381	10.04500	99.41718			0.00	0	240,000,000
Total COT01 SPOT									0.00	0	240,000,000
Total For COT01									0.00	0	240,000,000
COT02 On 03/04/2028 Spot Bond			11.32500	96.93921	11.32500	96.91004		4,530,000,000,000.00	400,000,000	440,000,000	
Total COT02 SPOT								4,530,000,000,000.00	400,000,000	440,000,000	
Total For COT02								4,530,000,000,000.00	400,000,000	440,000,000	
COT03 On 05/06/2028 Spot Bond			11.34500	90.31305	11.34500	90.28583			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			11.68500	97.09539	11.68500	98.23430			0.00	0	300,000,000
Total CPV01 SPOT									0.00	0	300,000,000
Total For CPV01									0.00	0	300,000,000
CS001 On 31/03/2018 Spot Bond				100.00000	0.00000	101.25744			0.00	0	0
Total CS001 SPOT									0.00	0	0
Total For CS001									0.00	0	0
CS002 On 17/12/2020 Spot Bond				100.00000	0.00000	101.47739			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				100.00000	0.00000	98.85170			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04U On 06/06/2020 Spot Bond			100.00000	20.22759	100.00000	20.16444			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSD04U On 06/06/2020 Spot Bond			100.00000	19.00364	100.00000	18.94431			0.00	0	0
Total CSD04U 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 CSD04U										0.00	0	0
DEN38 On 10/06/2018 Spot Bond			100.00000	65.09941	100.00000	64.94171				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN40 On 10/06/2018 Spot Bond			100.00000	65.50786	100.00000	65.34917				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			7.71000	102.52046	7.71000	102.49900				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			6.86000	102.61995	6.86000	102.60082				0.00	0	0
Total DENG44/R203 SPOT										0.00	0	0
Total For DENG44/R203										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	101.87427				0.00	0	0
Total DENG64 SPOT										0.00	0	0
Total For DENG64										0.00	0	0
DENG6 On 22/09/2017 Spot Bond				100.00000	0.00000	101.32347				0.00	0	0
Total DENG65 SPOT										0.00	0	0
Total For DENG65										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	101.87427				0.00	0	0
Total DENG67 SPOT										0.00	0	0
Total For DENG67										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	101.87427				0.00	0	0
Total DENG68 SPOT										0.00	0	0
Total For DENG68										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	99.72946				0.00	0	0
Total DENG69 SPOT										0.00	0	0
Total For DENG69										0.00	0	0
DENG7 On 29/08/2017 Spot Bond				100.00000	0.00000	99.73624				0.00	0	0
Total DENG70 SPOT										0.00	0	0
Total For DENG70										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	101.03381				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	89.59306	100.00000	89.37872				0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	89.59306	100.00000	89.37872				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DLTB03/JIBAR SPOT									0.00	0	0
Total For DLTB03/JIBAR									0.00	0	0
DOL00: On 20/09/2018 Spot Bond				100.00000	0.00000	101.91863			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00: On 24/01/2019 Spot Bond				100.00000	0.00000	100.91664			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00: On 20/12/2019 Spot Bond				100.00000	0.00000	71.80351			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL01: On 20/12/2021 Spot Bond				100.00000	0.00000	101.49940			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.08000	101.32391	9.08000	101.29933			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV22 On 07/02/2020 Spot Bond			8.57000	102.19924	8.57000	102.17594		857,000,000,000.00	100,000,000	50,000,000	
Total DV22 SPOT								857,000,000,000.00	100,000,000	50,000,000	
Total For DV22								857,000,000,000.00	100,000,000	50,000,000	
DV22/R On 07/02/2020 Spot Bond			100.00000	21.89871	100.00000	21.85051			0.00	0	0
Total DV22/R207 SPOT									0.00	0	0
Total For DV22/R207									0.00	0	0
DV23 On 27/02/2023 Spot Bond			9.46000	102.04011	9.46000	102.01407			0.00	0	516,500,000
Total DV23 SPOT									0.00	0	516,500,000
Total For DV23									0.00	0	516,500,000
DV23/R On 27/02/2023 Spot Bond			100.00000	10.82013	100.00000	10.79592			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	10.82013	100.00000	10.79592			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			9.58000	100.52324	9.58000	100.49726			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.00000	9.69000	99.97386			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.00000	9.69000	99.97386			0.00	0	0
Total DV24/R2023 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DV24/R2023										0.00	0	0
DV29 On 18/02/2029 Spot Bond			11.05000	93.89839	11.05000	93.87050				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	100.00000	10.10000	99.97279				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.00000	10.10000	99.97279				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVC02 On 24/08/2017 Spot Bond				100.00000	0.00000	99.85181				0.00	0	0
Total DVC027 SPOT										0.00	0	0
Total For DVC027										0.00	0	0
DVC02 On 19/02/2018 Spot Bond				100.00000	0.00000	99.95721				0.00	0	0
Total DVC028 SPOT										0.00	0	0
Total For DVC028										0.00	0	0
DVC25 On 29/08/2017 Spot Bond				100.00000	0.00000	101.84517				0.00	100,000,000	100,000,000
Total DVC25 SPOT										0.00	100,000,000	100,000,000
Total For DVC25										0.00	100,000,000	100,000,000
DVC26 On 29/11/2017 Spot Bond				100.00000	0.00000	101.84456				0.00	0	0
Total DVC26 SPOT										0.00	0	0
Total For DVC26										0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	101.19036				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
DVF19 On 31/05/2019 Spot Bond				100.00000	0.00000	102.51847				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				100.00000	0.00000	101.94289				0.00	0	0
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF20 On 28/03/2020 Spot Bond				100.00000	0.00000	101.22652				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF21 On 29/11/2021 Spot Bond				100.00000	0.00000	102.01273				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				100.00000	0.00000	101.38085				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
E170 On 01/08/2020 Spot Bond			8.25000	114.13023	8.25000	114.10516			3,300,000,000,000.00	400,000,000	100,000,000
Total E170 SPOT									3,300,000,000,000.00	400,000,000	100,000,000
Total For E170									3,300,000,000,000.00	400,000,000	100,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	21.89917	100.00000	21.85096			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			8.97000	105.63594	8.97000	105.61076			0.00	0	0
Total ECN20 SPOT									0.00	0	0
Total For ECN20									0.00	0	0
ECN22 On 14/03/2022 Spot Bond			9.12000	106.45962	9.12000	106.43382			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			9.52000	106.29631	9.52000	106.26945			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			3.63000	104.46123	3.63000	104.44116			0.00	0	0
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	100.69600			0.00	0	0
Total EFS00B SPOT									0.00	0	0
Total For EFS00B									0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.56257			0.00	0	0
Total EFS0A2 SPOT									0.00	0	0
Total For EFS0A2									0.00	0	0
EFS0CI On 28/10/2023 Spot Bond			100.00000	17.49287	100.00000	17.45049			0.00	0	0
Total EFS0CU SPOT									0.00	0	0
Total For EFS0CU									0.00	0	0
EL037 On 31/01/2037 Spot Bond			3.19000	99.74179	3.19000	99.72380			0.00	0	5,700,000,000
Total EL037 SPOT									0.00	0	5,700,000,000
Total For EL037									0.00	0	5,700,000,000
EL037/I On 31/01/2037 Spot Bond			2.25000	115.34955	2.25000	115.33165			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			3.19000	127.59768	3.19000	127.57467			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			3.20000	114.11229	3.20000	114.09168				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			3.22000	112.46238	3.22000	112.44201				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			3.27000	104.29506	3.27000	104.27598				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			3.16000	100.77406	3.16000	100.75595				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	115.34955	2.25000	115.33165				0.00	0	0
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.11000	104.26152	9.11000	104.23628				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.19000	109.21045	9.19000	109.18379				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.39500	101.22591	10.39500	101.19805				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			10.83500	91.79309	10.83500	95.99662				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.10000	100.77888	11.10000	101.78405				0.00	0	2,333,333,100
Total EMM05 SPOT										0.00	0	2,333,333,100
Total For EMM05										0.00	0	2,333,333,100
EMM06 On 23/06/2025 Spot Bond			10.49500	100.25226	10.49500	100.75942				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			10.34500	102.16088	10.34500	101.65153				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			11.13000	108.86504	11.13000	90.32191				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				100.00000	0.00000	101.97455				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	100.45263				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF006 On 19/08/2018 Spot Bond				100.00000	0.00000	99.91221				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	101.89501				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				100.00000	0.00000	101.77317				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF009 On 30/03/2018 Spot Bond				100.00000	0.00000	101.18601				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				100.00000	0.00000	100.24781				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				100.00000	0.00000	101.70810				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	46.00999	100.00000	45.89853				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	25.31812	100.00000	25.25678				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC2 On 06/09/2017 Spot Bond				100.00000	0.00000	101.70836				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EPFC27 SPOT									0.00	0	0
Total For EPFC27									0.00	0	0
EPFC27 On 06/11/2017 Spot Bond				100.00000	0.00000	100.23188			0.00	0	0
Total EPFC29 SPOT									0.00	0	0
Total For EPFC29									0.00	0	0
EPFC29 On 02/03/2018 Spot Bond				100.00000	0.00000	101.79148			0.00	0	0
Total EPFC30 SPOT									0.00	0	0
Total For EPFC30									0.00	0	0
EPFC30 On 06/09/2017 Spot Bond				100.00000	0.00000	103.74055			0.00	0	0
Total EPFC31 SPOT									0.00	0	0
Total For EPFC31									0.00	0	0
EPFC31 On 03/11/2017 Spot Bond				100.00000	0.00000	100.29665			0.00	0	0
Total EPFC32 SPOT									0.00	0	0
Total For EPFC32									0.00	0	0
EQS05 On 28/04/2019 Spot Bond			100.00000	30.64025	100.00000	30.56602		24,500,000,000,000.00	245,000,000	245,000,000	
Total EQS05 SPOT								24,500,000,000,000.00	245,000,000	245,000,000	
Total For EQS05								24,500,000,000,000.00	245,000,000	245,000,000	
EQS06 On 09/04/2020 Spot Bond				100.00000	0.00000	97.11751		0.00	0	0	
Total EQS06 SPOT								0.00	0	0	
Total For EQS06								0.00	0	0	
EQS07 On 09/04/2018 Spot Bond			12.09000	101.00916	12.09000	100.97676		120,900,000,000.00	10,000,000	10,000,000	
Total EQS07 SPOT								120,900,000,000.00	10,000,000	10,000,000	
Total For EQS07								120,900,000,000.00	10,000,000	10,000,000	
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	100.01467		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	43.47041	100.00000	43.36510		0.00	0	0	
EQS08 On 04/10/2018 Spot Bond			100.00000	43.56414	100.00000	43.45860		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				100.00000	0.00000	100.56290		0.00	0	0	
Total EQS10 SPOT								0.00	0	0	
Total For EQS10								0.00	0	0	
ERS3B On 17/08/2019 Spot Bond				100.00000	0.00000	99.99977		0.00	0	0	
Total ERS3B4 SPOT								0.00	0	0	
Total For ERS3B4								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B On 17/05/2019 Spot Bond				100.00000	0.00000	100.00000			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				100.00000	0.00000	99.99970			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				100.00000	0.00000	100.00000			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	110.59100	10.00000	110.56200			0.00	0	0
Total ERS12/JIBAR SPOT									0.00	0	0
Total For ERS12/JIBAR									0.00	0	0
ERSA1: On 17/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS15 SPOT									0.00	0	0
Total For ERS15									0.00	0	0
ERSA1' On 17/08/2018 Spot Bond				100.00000	0.00000	99.89554			0.00	9,000,000,000	3,000,000,000
Total ERS17 SPOT									0.00	9,000,000,000	3,000,000,000
Total For ERS17									0.00	9,000,000,000	3,000,000,000
ERSA1: On 17/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS18 SPOT									0.00	0	0
Total For ERS18									0.00	0	0
ERSA2: On 17/08/2018 Spot Bond				100.00000	0.00000	100.19007			0.00	0	0
Total ERS20 SPOT									0.00	0	0
Total For ERS20									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				100.00000	0.00000	99.58180			0.00	0	0
Total ERS21 SPOT									0.00	0	0
Total For ERS21									0.00	0	0
ERSA2: On 17/05/2019 Spot Bond				100.00000	0.00000	100.40268			0.00	0	0
Total ERS22 SPOT									0.00	0	0
Total For ERS22									0.00	0	0
ERSA2 On 17/08/2019 Spot Bond				100.00000	0.00000	99.99979			0.00	0	0
Total ERS23 SPOT									0.00	0	0
Total For ERS23									0.00	0	0
ERSA2: On 17/08/2020 Spot Bond			100.00000	8.81793	100.00000	8.77915		160,000,000,000,000.00	21,600,000,000	10,800,000,000	
Total ERS24 SPOT								160,000,000,000,000.00	21,600,000,000	10,800,000,000	
Total For ERS24								160,000,000,000,000.00	21,600,000,000	10,800,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA2 On 17/08/2022 Spot Bond			100.00000	1.74181	100.00000	1.73415			210,000,000,000,000.00	32,100,000,000	28,100,000,000
Total ERSA25 SPOT									10,000,000,000,000.00	32,100,000,000	28,100,000,000
Total For ERSA25									10,000,000,000,000.00	32,100,000,000	28,100,000,000
ES18 On 20/04/2018 Spot Bond			7.96000	103.84070	7.96000	103.81855			595,408,000,000,000.00	74,800,000,000	37,400,000,000
Total ES18 SPOT									15,408,000,000,000.00	74,800,000,000	37,400,000,000
Total For ES18									15,408,000,000,000.00	74,800,000,000	37,400,000,000
ES18/R On 20/04/2018 Spot Bond			9.25000	103.00913	9.25000	102.98368			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			8.94000	105.12546	8.94000	105.10049			32,273,400,000,000.00	3,610,000,000	1,816,267,000
Total ES23 SPOT									12,273,400,000,000.00	3,610,000,000	1,816,267,000
Total For ES23									12,273,400,000,000.00	3,610,000,000	1,816,267,000
ES23/R On 25/01/2023 Spot Bond			10.00000	100.63842	10.00000	100.61174			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			9.76000	91.97714	9.76000	91.95319			251,808,000,000,000.00	25,800,000,000	12,450,700,000
Total ES26 SPOT									1,808,000,000,000.00	25,800,000,000	12,450,700,000
Total For ES26									1,808,000,000,000.00	25,800,000,000	12,450,700,000
ES26/R On 02/04/2026 Spot Bond			7.85000	102.94579	7.85000	102.92413			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			10.78500	78.33533	10.79500	78.25184			248,903,000,000,000.00	115,800,000,000	59,056,900,000
Total ES33 SPOT									18,903,000,000,000.00	115,800,000,000	59,056,900,000
Total For ES33									18,903,000,000,000.00	115,800,000,000	59,056,900,000
ES33/R On 15/09/2033 Spot Bond			7.50000	103.17040	7.50000	103.14976			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			11.04000	81.25782	11.04000	81.23396			746,304,000,000,000.00	67,600,000,000	71,928,900,000
Total ES42 SPOT									16,304,000,000,000.00	67,600,000,000	71,928,900,000
Total For ES42									16,304,000,000,000.00	67,600,000,000	71,928,900,000
ES42/R On 25/04/2042 Spot Bond			8.50000	102.65007	8.50000	102.62673			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			100.00000		0.00000	98.39081			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FBJ20Z On 20/03/2020 Spot Bond				100.00000	0.00000	101.49390				0.00	0	0
Total FBJ20Z SPOT										0.00	0	0
Total For FBJ20Z										0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond				100.00000	0.00000	101.54096				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	40.36048	100.00000	40.26270				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	22.08695	100.00000	22.03346				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	14.70843	100.00000	14.67280				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	11.77705	100.00000	11.74853				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	12.87580	100.00000	12.84461				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	9.72970	100.00000	9.70613				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	99.90950				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	99.82714				0.00	0	0
Total FIFB06 SPOT										0.00	0	0
Total For FIFB06										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	99.75143				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				100.00000	0.00000	101.98041				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFB09 On 27/06/2019 Spot Bond				100.00000	0.00000	101.32422				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond				100.00000	0.00000	101.97030				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond				100.00000	0.00000	100.24695				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				100.00000	0.00000	100.01476				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	5.51091	100.00000	5.50000				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	11.11741	100.00000	11.09047				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	24.73625	100.00000	24.67633				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB05 On 21/12/2018 Spot Bond			8.89000	100.84387	8.89000	100.81992				0.00	0	360,000,000
Total FRB05 SPOT										0.00	0	360,000,000
Total For FRB05										0.00	0	360,000,000
FRB11 On 11/12/2017 Spot Bond				100.00000	0.00000	102.37401				0.00	0	90,000,000
Total FRB11 SPOT										0.00	0	90,000,000
Total For FRB11										0.00	0	90,000,000
FRB12 On 02/06/2019 Spot Bond				100.00000	0.00000	102.43022				0.00	0	100,000,000
Total FRB12 SPOT										0.00	0	100,000,000
Total For FRB12										0.00	0	100,000,000
FRB13 On 02/06/2021 Spot Bond				100.00000	0.00000	98.90638				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2021 Spot Bond			10.51000	100.51157	10.51000	100.48344				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB15 On 06/03/2020 Spot Bond				100.00000	0.00000	103.84161			0.00	680,000,000	520,000,000
Total FRB15 SPOT									0.00	680,000,000	520,000,000
Total For FRB15									0.00	680,000,000	520,000,000
FRB16 On 08/07/2020 Spot Bond				100.00000	0.00000	102.80457			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0
FRB17 On 08/01/2022 Spot Bond				100.00000	0.00000	101.36991			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	12.06522	100.00000	12.03599			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				100.00000	0.00000	103.10443			0.00	0	0
Total FRB18 SPOT									0.00	0	0
Total For FRB18									0.00	0	0
FRB19 On 14/04/2021 Spot Bond			11.21000	107.54308	11.21000	107.51104			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				100.00000	0.00000	102.52717			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				100.00000	0.00000	102.61608			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				100.00000	0.00000	102.17802			0.00	0	0
Total FRB22 SPOT									0.00	0	0
Total For FRB22									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			9.90000	104.44930	9.90000	104.42172		1,978,020,000,000.00		199,800,000	99,900,000
Total FRBC21 SPOT								1,978,020,000,000.00		199,800,000	99,900,000
Total For FRBC21								1,978,020,000,000.00		199,800,000	99,900,000
FRBC2:On 21/12/2018 Spot Bond				100.00000	0.00000	103.73157			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.21500	143.80304	3.21500	143.77700			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI23 On 07/12/2023 Spot Bond			3.47000	166.71711	3.47000	280.14814			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			3.58500	111.63172	3.58500	118.64101			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			4.08000	128.58398	4.08000	160.32052			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			3.85000	81.68831	3.85000	82.48435			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			4.31000	131.98246	4.31000	191.23034			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			4.19000	90.81935	4.19000	90.80050			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			4.39000	88.81071	4.39000	88.93591			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			8.93000	75.50453	8.93000	76.35616			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			10.05000	50.20877	10.05000	50.82583			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			10.08000	49.54665	10.08000	50.14343			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC05 On 13/10/2017 Spot Bond			100.00000	88.66357	100.00000	88.45347			0.00	0	0
Total FRC05U SPOT									0.00	0	0
Total For FRC05U									0.00	0	0
FRC06 On 31/12/2017 Spot Bond			100.00000	91.68662	100.00000	91.46408			0.00	0	0
Total FRC06U SPOT									0.00	0	0
Total For FRC06U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC10: On 03/06/2021 Spot Bond				100.00000	0.00000	102.33500			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	102.09136			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	101.52063			0.00	0	0
Total FRC144 SPOT									0.00	0	0
Total For FRC144									0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	102.80400			0.00	0	0
Total FRC145 SPOT									0.00	0	0
Total For FRC145									0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	101.64657			0.00	0	0
Total FRC150 SPOT									0.00	0	0
Total For FRC150									0.00	0	0
FRC15: On 20/09/2017 Spot Bond			5.76400	99.96902	5.76400	98.00000			0.00	0	0
Total FRC151 SPOT									0.00	0	0
Total For FRC151									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.66235			0.00	0	0
Total FRC152 SPOT									0.00	0	0
Total For FRC152									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.53798			0.00	0	0
Total FRC153 SPOT									0.00	0	0
Total For FRC153									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.58050			0.00	0	0
Total FRC154 SPOT									0.00	0	0
Total For FRC154									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.99723			0.00	0	0
Total FRC155 SPOT									0.00	0	0
Total For FRC155									0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	101.55688			0.00	0	0
Total FRC161 SPOT									0.00	0	0
Total For FRC161									0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.48139			0.00	0	0
Total FRC163 SPOT									0.00	0	0
Total For FRC163									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC166 On 20/03/2018 Spot Bond				100.00000	0.00000	101.48296				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC167 On 20/03/2018 Spot Bond				100.00000	0.00000	102.05260				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC168 On 20/06/2018 Spot Bond				100.00000	0.00000	101.50755				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC169 On 31/01/2025 Spot Bond			4.38000	108.68410	4.38000	112.41898				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC170 On 20/06/2018 Spot Bond				100.00000	0.00000	101.59631				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC171 On 20/06/2018 Spot Bond				100.00000	0.00000	101.58431				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC172 On 21/02/2018 Spot Bond				100.00000	0.00000	99.05028				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC174 On 20/06/2018 Spot Bond				100.00000	0.00000	101.59631				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC176 On 20/09/2018 Spot Bond				100.00000	0.00000	101.51749				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC177 On 20/09/2018 Spot Bond				100.00000	0.00000	101.48756				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC178 On 06/08/2023 Spot Bond				100.00000	0.00000	99.81289				0.00	800,000,000	400,000,000
Total FRC178 SPOT										0.00	800,000,000	400,000,000
Total For FRC178										0.00	800,000,000	400,000,000
FRC179 On 20/09/2020 Spot Bond				100.00000	0.00000	101.70137				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	106.42373				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				100.00000	0.00000	104.79570				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.91712				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.55870				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.58064				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	101.19329				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	110.59100	10.00000	110.56200				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	101.65587				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 20/06/2019 Spot Bond				100.00000	0.00000	102.04358				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	14.23443	100.00000	14.19994				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	13.34342	100.00000	13.31109				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond				100.00000	0.00000	103.79880				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC21(On 20/12/2019 Spot Bond			100.00000	25.49350	100.00000	25.43173			0.00	0	0
FRC21(On 20/12/2019 Spot Bond				100.00000	0.00000	101.62773			0.00	0	0
Total FRC210 SPOT									0.00	0	0
Total For FRC210									0.00	0	0
FRC21(On 29/10/2017 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FRC211 SPOT									0.00	0	0
Total For FRC211									0.00	0	0
FRC21(On 07/05/2020 Spot Bond				100.00000	0.00000	100.25241			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	15.18584	100.00000	15.14905			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC21(On 07/11/2017 Spot Bond			100.00000	83.59748	100.00000	83.41046			0.00	0	0
Total FRC214 SPOT									0.00	0	0
Total For FRC214									0.00	0	0
FRC21(On 07/11/2019 Spot Bond				100.00000	0.00000	100.25237			0.00	0	100,000,000
Total FRC215 SPOT									0.00	0	100,000,000
Total For FRC215									0.00	0	100,000,000
FRC21(On 07/11/2017 Spot Bond			100.00000	83.59134	100.00000	83.40433			0.00	0	0
Total FRC216 SPOT									0.00	0	0
Total For FRC216									0.00	0	0
FRC21(On 07/11/2017 Spot Bond				100.00000	0.00000	100.25184			0.00	0	0
Total FRC217 SPOT									0.00	0	0
Total For FRC217									0.00	0	0
FRC21(On 07/11/2017 Spot Bond			100.00000		0.00000	100.24085			0.00	0	0
Total FRC218 SPOT									0.00	0	0
Total For FRC218									0.00	0	0
FRC21(On 04/11/2019 Spot Bond				100.00000	0.00000	100.32796			0.00	0	0
Total FRC219 SPOT									0.00	0	0
Total For FRC219									0.00	0	0
FRC22(On 04/11/2017 Spot Bond				100.00000	0.00000	100.31040			0.00	0	0
Total FRC220 SPOT									0.00	0	0
Total For FRC220									0.00	0	0
FRC22(On 31/01/2022 Spot Bond			3.72500	140.79985	3.72500	140.77243			0.00	0	0
Total FRC221 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 FRC221										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	99.90641				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				100.00000	0.00000	101.31479				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			4.58500	135.89817	4.58500	135.86860				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				100.00000	0.00000	102.29786				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				100.00000	0.00000	106.11808				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23: On 19/10/2020 Spot Bond				100.00000	0.00000	115.16333				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23: On 08/02/2020 Spot Bond				100.00000	0.00000	106.64754				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC23: On 19/10/2020 Spot Bond				100.00000	0.00000	115.96886				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	115.13081				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	105.97475				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	105.61983				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	101.62027				0.00	0	0
Total FRC243 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 FRC243										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	106.75805				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	101.60496				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	101.30532				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	105.97979				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	96.09421				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	113.47306				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25 On 19/10/2020 Spot Bond				100.00000	0.00000	94.62092				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25 On 13/02/2022 Spot Bond				100.00000	0.00000	100.02744				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25 On 14/03/2022 Spot Bond				100.00000	0.00000	101.51327				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25 On 27/03/2020 Spot Bond				100.00000	0.00000	101.20943				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25 On 05/10/2022 Spot Bond				100.00000	0.00000	100.59163				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25 On 17/07/2027 Spot Bond				100.00000	0.00000	100.34967				0.00	0	0
Total FRC256 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 FRC256										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.77739				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.24500	94.12745	4.24500	137.78336				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.30500	93.89522	4.30500	137.44321				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			4.28500	130.59985	4.28500	137.55647				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD01 On 31/10/2020 Spot Bond				100.00000	0.00000	100.54677				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	43.04965	100.00000	42.94537				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD15 On 31/12/2017 Spot Bond			100.00000	91.90845	100.00000	91.68537				0.00	0	0
Total FRD15U SPOT										0.00	0	0
Total For FRD15U										0.00	0	0
FRD17 On 15/02/2021 Spot Bond			100.00000	14.37980	100.00000	14.33490				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			4.11000	84.18647	4.11000	84.90254				0.00	0	0
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.00000	100.17854	4.00000	100.15829				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	100.36705				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	101.33529				0.00	0	520,000,000
Total FRJ19 SPOT										0.00	0	520,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRJ19										0.00	0	520,000,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	100.81581				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.85089				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				100.00000	0.00000	102.16704				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	102.99214				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond				100.00000	0.00000	100.80035				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	7.51415	100.00000	7.49989				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	7.51415	100.00000	7.49989				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.72800	84.15179	2.72800	106.26825				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			3.02000	107.78082	3.02000	116.80879				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS103 On 23/01/2024 Spot Bond				100.00000	0.00000	100.56030				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond				100.00000	0.00000	100.56030				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			3.16000	105.24042	3.16000	114.23712				0.00	0	0
Total FRS108 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 FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			3.32000	215.79177	3.32000	215.75199				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			4.11500	98.41847	4.11500	98.39829				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS111 On 07/12/2033 Spot Bond			3.35000	214.99395	3.35000	214.95417				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				100.00000	0.00000	100.50709				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			3.63500	118.26123	3.63500	118.23850				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			3.32500	111.31310	3.32500	111.29261				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.32500	111.31310	3.32500	111.29261				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			3.47000	117.36568	3.47000	211.79863				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			3.52000	210.54047	3.52000	210.50053				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			3.16500	106.90031	3.16500	106.88109				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			3.55000	209.76629	3.55000	209.72634				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			4.23500	96.62187	4.23500	96.60173				0.00	0	0
Total FRS124 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 FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			3.83500	163.91416	3.83500	163.88169				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			4.05000	86.77685	4.05000	99.38842				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			3.81000	104.38816	3.81000	164.25022				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 11/11/2017 Spot Bond			100.00000	84.52102	100.00000	84.33362				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS130 On 31/03/2028 Spot Bond			3.87000	163.39991	3.87000	163.36738				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			4.06000	197.12446	4.06000	197.08422				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				100.00000	0.00000	99.65571				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			3.98000	87.41928	3.98000	100.46828				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.23500	84.00437	4.23500	96.60173				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.76000	103.97637	3.76000	103.95602				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			3.68000	166.21425	3.68000	166.18201				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			3.83000	202.70634	3.83000	202.66621				0.00	0	0
Total FRS138 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 FRS138										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			3.81000	164.28263	3.81000	164.25022				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			3.81000	164.28263	3.81000	164.25022				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.10000	95.92134	4.10000	160.03380				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS14: On 31/01/2025 Spot Bond			3.93500	115.87855	3.93500	115.85535				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS14: On 31/01/2022 Spot Bond			3.42500	142.55757	3.42500	142.53095				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS14: On 06/05/2021 Spot Bond				100.00000	0.00000	121.40900				0.00	0	0
Total FRS148 SPOT										0.00	0	0
Total For FRS148										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.16000	159.21011	4.16000	159.17719				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS15: On 31/03/2028 Spot Bond			4.20000	158.64204	4.20000	158.60907				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS15: On 31/01/2025 Spot Bond			3.90500	116.11438	3.90500	116.09122				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS15: On 31/03/2028 Spot Bond			4.17000	159.06788	4.17000	159.03494				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS15: On 31/03/2028 Spot Bond			4.21000	158.50041	4.21000	158.46741				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS15: On 19/05/2019 Spot Bond				100.00000	0.00000	106.28990				0.00	0	0
Total FRS157 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 FRS157										0.00	0	0
FRS157 On 20/06/2022 Spot Bond				100.00000	0.00000	148.29129				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS158 On 06/06/2023 Spot Bond				100.00000	0.00000	68.46527				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS159 On 06/06/2024 Spot Bond				100.00000	0.00000	98.62015				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS160 On 06/06/2025 Spot Bond				100.00000	0.00000	97.00686				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS161 On 20/06/2022 Spot Bond				100.00000	0.00000	83.00976				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS162 On 06/06/2023 Spot Bond				100.00000	0.00000	82.30900				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS163 On 06/06/2024 Spot Bond				100.00000	0.00000	83.79920				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS164 On 06/06/2025 Spot Bond				100.00000	0.00000	83.65104				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS165 On 01/08/2021 Spot Bond				100.00000	0.00000	71.86766				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS166 On 01/08/2022 Spot Bond				100.00000	0.00000	75.72413				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS167 On 01/08/2022 Spot Bond				100.00000	0.00000	73.05850				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond				100.00000	0.00000	75.05144				0.00	0	0
Total FRS169 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 FRS169									0.00	0	0
FRS17 On 01/08/2022 Spot Bond				100.00000	0.00000	73.89151			0.00	0	0
Total FRS170 SPOT									0.00	0	0
Total For FRS170									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.03000	169.81734	3.03000	286.80673			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			2.92000	170.50451	2.92000	288.50074			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			3.64000	162.45212	3.64000	277.62502			0.00	0	150,000,000
Total FRS43 SPOT									0.00	0	150,000,000
Total For FRS43									0.00	0	150,000,000
FRS46 On 31/01/2022 Spot Bond			3.38500	141.80113	3.38500	142.76733			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.51882			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			2.91500	145.60415	2.91500	145.57895			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				100.00000	0.00000	100.32085			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0
FRS64 On 26/01/2042 Spot Bond			3.00000	112.60820	3.00000	112.58846			0.00	0	0
Total FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.84000	90.10697	2.84000	117.85373			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			3.09500	118.49390	3.09500	122.66799			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				100.00000	0.00000	99.72727			0.00	0	0
Total FRS86 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS86										0.00	0	0
FRS87 On 31/01/2025 Spot Bond			3.12500	117.86584	3.12500	122.41709				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			3.83000	138.72124	3.83000	274.83708				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				100.00000	0.00000	100.21652				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				100.00000	0.00000	102.01831				0.00	0	0
Total FRS96 SPOT										0.00	0	0
Total For FRS96										0.00	0	0
FRX17 On 15/09/2017 Spot Bond			6.79500	103.70941	6.79500	103.69020				0.00	0	0
Total FRX17 SPOT										0.00	0	0
Total For FRX17										0.00	0	0
FRX18 On 14/04/2018 Spot Bond			7.62000	105.40238	7.62000	105.38085				0.00	0	0
Total FRX18 SPOT										0.00	0	0
Total For FRX18										0.00	0	0
FRX19 On 15/11/2019 Spot Bond			7.93000	104.46031	7.93000	104.43824				0.00	0	2,246,000,000
Total FRX19 SPOT										0.00	0	2,246,000,000
Total For FRX19										0.00	0	2,246,000,000
FRX20 On 01/10/2020 Spot Bond			8.16000	104.90389	8.16000	104.88098				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			8.89000	98.69553	8.89000	98.67220				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			9.31500	109.48608	9.31500	109.45885				0.00	0	3,214,000,000
Total FRX24 SPOT										0.00	0	3,214,000,000
Total For FRX24										0.00	0	3,214,000,000
FRX26 On 01/10/2026 Spot Bond			9.77500	101.95201	9.77500	101.92543				0.00	0	400,000,000
Total FRX26 SPOT										0.00	0	400,000,000
Total For FRX26										0.00	0	400,000,000
FRX27 On 07/03/2027 Spot Bond			9.77500	107.06907	9.77500	107.04130				0.00	0	0
Total FRX27 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 FRX27										0.00	0	0
FRX30 On 31/01/2030 Spot Bond			10.19000	97.40100	10.19000	97.37470				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			10.30000	94.15632	10.30000	94.13020				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			10.23000	103.09866	10.23000	106.14681				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			10.88000	77.67423	10.88000	77.65176				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS1A5 On 20/09/2018 Spot Bond				100.00000	0.00000	101.51087				0.00	0	0
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0
FS1B1 On 20/09/2018 Spot Bond				100.00000	0.00000	101.72898				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/09/2018 Spot Bond				100.00000	0.00000	101.51749				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/09/2018 Spot Bond				100.00000	0.00000	101.72211				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				100.00000	0.00000	99.85719				0.00	0	53,711,200
Total FS2A4 SPOT										0.00	0	53,711,200
Total For FS2A4										0.00	0	53,711,200
FS2A5 On 20/02/2019 Spot Bond				100.00000	0.00000	99.84392				0.00	0	55,000,000
Total FS2A5 SPOT										0.00	0	55,000,000
Total For FS2A5										0.00	0	55,000,000
FS2B1 On 20/02/2019 Spot Bond				100.00000	0.00000	99.91114				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				100.00000	0.00000	99.90845				0.00	0	0
Total FS2C1 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 FS2C1										0.00	0	0
FS2D1 On 20/02/2019 Spot Bond				100.00000	0.00000	99.89665				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	10.68546	100.00000	10.65957				0.00	0	0
Total FS3A3U SPOT										0.00	0	0
Total For FS3A3U										0.00	0	0
FS3A4L On 20/02/2020 Spot Bond			100.00000	10.68546	100.00000	10.65957				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	10.68546	100.00000	10.65957				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	10.68546	100.00000	10.65957				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	10.68546	100.00000	10.65957				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	18.59138	100.00000	18.54635				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	9.91148	100.00000	9.88747				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	17.56674	100.00000	17.52419				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	17.67222	100.00000	17.62941				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	17.88316	100.00000	17.83984				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	18.14685	100.00000	18.10288				0.00	0	0
Total FS4C1U 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 FS4C1U										0.00	0	0
FS4D11 On 20/03/2020 Spot Bond			100.00000	18.46327	100.00000	18.41853				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A11 On 20/04/2019 Spot Bond			100.00000	29.27596	100.00000	29.20503				0.00	0	0
Total FS5A1U SPOT										0.00	0	0
Total For FS5A1U										0.00	0	0
FS5A21 On 20/04/2021 Spot Bond			100.00000	12.20281	100.00000	12.17324				0.00	0	0
Total FS5A2U SPOT										0.00	0	0
Total For FS5A2U										0.00	0	0
FS5A31 On 20/04/2023 Spot Bond			100.00000	9.53038	100.00000	9.50728				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A41 On 20/04/2021 Spot Bond			100.00000	12.77212	100.00000	12.74118				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A51 On 20/04/2021 Spot Bond			100.00000	12.87563	100.00000	12.84444				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B11 On 20/04/2021 Spot Bond			100.00000	13.08266	100.00000	13.05097				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C11 On 20/04/2021 Spot Bond			100.00000	13.34144	100.00000	13.30912				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D11 On 20/04/2021 Spot Bond			100.00000	13.65198	100.00000	13.61891				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E11 On 20/04/2021 Spot Bond			100.00000	15.20466	100.00000	15.16783				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				100.00000	0.00000	100.86833				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GH31A On 25/02/2018 Spot Bond				100.00000	0.00000	102.13019				0.00	0	150,558,800
Total GH31A1 SPOT										0.00	0	150,558,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GH31A1										0.00	0	150,558,800
GH31A On 25/02/2020 Spot Bond				100.00000	0.00000	102.03368				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				100.00000	0.00000	102.05664				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				100.00000	0.00000	102.20586				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				100.00000	0.00000	102.38948				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				100.00000	0.00000	102.50422				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	13.95762	100.00000	13.92380				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GPT41 On 06/09/2017 Spot Bond				100.00000	0.00000	101.53035				0.00	0	0
Total GPT41 SPOT										0.00	0	0
Total For GPT41										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	23.69164	100.00000	23.63425				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	96.35947	100.00000	96.11240				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	32.37484	100.00000	32.29641				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	15.67358	100.00000	15.63562				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	33.06022	100.00000	32.98013				0.00	0	0
Total GRB05U 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 GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	19.88048	100.00000	19.83232				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	4.56009	100.00000	4.55144				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB11 On 31/01/2018 Spot Bond			100.00000	68.73823	100.00000	68.60902				0.00	0	0
Total GRB11U SPOT										0.00	0	0
Total For GRB11U										0.00	0	0
GRB12 On 31/07/2018 Spot Bond			100.00000	46.25784	100.00000	46.15519				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	36.48070	100.00000	36.41149				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	30.22805	100.00000	30.19449				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	18.24035	100.00000	18.20575				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	13.43469	100.00000	13.41977				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	9.15488	100.00000	9.13751				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	5.97761	100.00000	5.97097				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	4.56009	100.00000	4.55144				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	16.34938	100.00000	16.29919				0.00	0	0
Total GRB20U 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 GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	11.76992	100.00000	11.73380				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	9.39975	100.00000	9.37090				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	11.61160	100.00000	11.57535				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.63979				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.58010				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.61104				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2017 Spot Bond			100.00000	85.36511	100.00000	85.16841				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.87394				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	99.90720				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	101.89123				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				100.00000	0.00000	101.44823				0.00	1,600,000,000	4,780,000,000
Total GRT09 SPOT										0.00	1,600,000,000	4,780,000,000
Total For GRT09										0.00	1,600,000,000	4,780,000,000
GRT10 On 13/05/2019 Spot Bond				100.00000	0.00000	100.01283				0.00	0	0
Total GRT10 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 GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond				100.00000	0.00000	99.98297				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond				100.00000	0.00000	101.64339				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				100.00000	0.00000	100.80808				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond				100.00000	0.00000	101.61145				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond				100.00000	0.00000	100.92821				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				100.00000	0.00000	100.82978				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			9.45000	106.59994	9.45000	106.57305				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond				100.00000	0.00000	101.58327				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				100.00000	0.00000	101.80082				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond				100.00000	0.00000	101.18507				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			10.14500	99.06797	10.14500	101.88016				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	0.00009	100.00000	0.00009				0.00	0	0
Total GRX01U 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 GRX01U										0.00	0	0
HC1M1 On 31/10/2017 Spot Bond				100.00000	0.00000	117.92192				0.00	0	0
Total HC1M1 SPOT										0.00	0	0
Total For HC1M1										0.00	0	0
HC1M2 On 31/10/2017 Spot Bond				100.00000	0.00000	113.04795				0.00	0	0
Total HC1M2 SPOT										0.00	0	0
Total For HC1M2										0.00	0	0
HC1M3 On 31/10/2017 Spot Bond				100.00000	0.00000	102.76178				0.00	0	0
Total HC1M3 SPOT										0.00	0	0
Total For HC1M3										0.00	0	0
HC2T1 On 05/10/2017 Spot Bond				100.00000	0.00000	101.07607				0.00	0	0
Total HC2T1 SPOT										0.00	0	0
Total For HC2T1										0.00	0	0
HC4T1 On 15/12/2017 Spot Bond				100.00000	0.00000	101.52338				0.00	0	0
Total HC4T1 SPOT										0.00	0	0
Total For HC4T1										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	22.92061	100.00000	22.86509				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.60181				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.35833				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				100.00000	0.00000	100.06883				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond				100.00000	0.00000	100.97101				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond				100.00000	0.00000	100.98076				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond				100.00000	0.00000	100.99181				0.00	400,000,000	200,000,000
Total HILB07 SPOT										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
Total For HILB07										0.00	400,000,000	200,000,000
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.84922	100.00000	9.82536				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	9.84922	100.00000	9.82536				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	10.57516	100.00000	10.54954				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	10.57516	100.00000	10.54954				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	11.46243	100.00000	11.43466				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	110.59100	10.00000	110.56200				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				100.00000	0.00000	99.89772				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	99.91010				0.00	0	0
Total HPF07 SPOT										0.00	0	0
Total For HPF07										0.00	0	0
HPF08 On 15/04/2019 Spot Bond				100.00000	0.00000	100.93522				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				100.00000	0.00000	100.84823				0.00	0	0
Total HPF09 SPOT										0.00	0	0
Total For HPF09										0.00	0	0
HPF10 On 17/02/2018 Spot Bond				100.00000	0.00000	99.99979				0.00	0	0
Total HPF10 SPOT										0.00	0	0
Total For HPF10										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.29000	104.22202	8.29000	104.19902				0.00	0	8,490,000,000
Total HWAY20 SPOT										0.00	0	8,490,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HWAY20										0.00	0	8,490,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	18.38828	100.00000	18.34780				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/R207										0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			3.07000	286.24450	3.07000	286.19365				0.00	0	13,500,000,000
Total HWAY23 SPOT										0.00	0	13,500,000,000
Total For HWAY23										0.00	0	13,500,000,000
HWAY2 On 07/12/2024 Spot Bond			2.78000	172.98520	2.78000	296.25005				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			3.19000	89.60011	3.19000	99.34988				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			10.68000	89.34749	10.68000	89.32223				0.00	0	2,920,000,000
Total HWAY34 SPOT										0.00	0	2,920,000,000
Total For HWAY34										0.00	0	2,920,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.62437	100.00000	9.60319				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			10.65000	89.33742	10.65000	89.31223				0.00	0	0
Total HWAY35 SPOT										0.00	0	0
Total For HWAY35										0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.62431	100.00000	9.60313				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			100.00000		0.00000	100.80481				0.00	0	0
Total HWF08 SPOT										0.00	0	0
Total For HWF08										0.00	0	0
HWF09 On 19/09/2019 Spot Bond			100.00000		0.00000	101.50791				0.00	0	0
Total HWF09 SPOT										0.00	0	0
Total For HWF09										0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	23.79152	100.00000	23.73389				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	110.59100	10.00000	110.56200				0.00	0	0
Total HWY023/R197 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 HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			2.48500	127.91731	2.48500	127.89666			60,893,434,000,000.00	24,504,400,000	71,804,900,000
Total I2025 SPOT									60,893,434,000,000.00	24,504,400,000	71,804,900,000
Total For I2025									60,893,434,000,000.00	24,504,400,000	71,804,900,000
I2029 On 31/03/2029 Spot Bond			2.52000	99.59649	2.52000	99.58028			34,347,600,000,000.00	13,630,000,000	21,518,100,000
Total I2029 SPOT									34,347,600,000,000.00	13,630,000,000	21,518,100,000
Total For I2029									34,347,600,000,000.00	13,630,000,000	21,518,100,000
I2033 On 28/02/2033 Spot Bond			2.56000	103.77665	2.56000	103.75969			1,937,920,000,000.00	757,000,000	40,699,700,000
Total I2033 SPOT									1,937,920,000,000.00	757,000,000	40,699,700,000
Total For I2033									1,937,920,000,000.00	757,000,000	40,699,700,000
I2038 On 31/01/2038 Spot Bond			2.40000	129.07941	2.40000	129.05885			79,335,360,000,000.00	33,056,400,000	183,281,200,000
Total I2038 SPOT									79,335,360,000,000.00	33,056,400,000	183,281,200,000
Total For I2038									79,335,360,000,000.00	33,056,400,000	183,281,200,000
I2046 On 31/03/2046 Spot Bond			2.52000	125.21112	2.52000	125.19073			288,623,160,000,000.00	114,533,000,000	117,191,900,000
Total I2046 SPOT									288,623,160,000,000.00	114,533,000,000	117,191,900,000
Total For I2046									288,623,160,000,000.00	114,533,000,000	117,191,900,000
I2050 On 31/12/2050 Spot Bond			2.54000	131.25555	2.54000	131.23417			40,059,864,000,000.00	15,771,600,000	84,973,006,360
Total I2050 SPOT									40,059,864,000,000.00	15,771,600,000	84,973,006,360
Total For I2050									40,059,864,000,000.00	15,771,600,000	84,973,006,360
IB105U On 20/10/2017 Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	9.48019	100.00000	9.45059			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			100.00000		0.00000	99.84687			0.00	0	0
Total IBL100 SPOT									0.00	0	0
Total For IBL100									0.00	0	0
IBL101 On 24/05/2022 Spot Bond			8.92500	102.66830	8.92500	102.64395			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			100.00000		0.00000	99.84316			0.00	0	0
Total IBL102 SPOT									0.00	0	0
Total For IBL102									0.00	0	0
IBL103 On 08/06/2018 Spot Bond			100.00000		0.00000	101.57917			0.00	0	0
Total IBL103 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL103									0.00	0	0
IBL104 On 17/07/2018 Spot Bond			8.70500	101.49293	8.70500	100.72808			0.00	0	0
Total IBL104 SPOT									0.00	0	0
Total For IBL104									0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	101.73124	8.28000	100.24527			0.00	0	0
Total IBL106 SPOT									0.00	0	0
Total For IBL106									0.00	0	0
IBL22 On 15/03/2018 Spot Bond			7.93500	105.35764	7.93500	105.33536			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			2.98500	143.20199	2.98500	145.15617			0.00	0	100,000,000
Total IBL36 SPOT									0.00	0	100,000,000
Total For IBL36									0.00	0	100,000,000
IBL39 On 02/04/2018 Spot Bond			8.05500	103.71187	8.05500	103.68949			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	110.59100	10.00000	110.56200			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.52000	100.60344	8.52000	100.58052			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.99000	96.96481	8.99000	96.94164			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.24500	102.21011	8.24500	102.18755			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0
IBL49/F On 02/04/2018 Spot Bond			7.34000	102.75037	7.34000	102.73014			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			8.98000	100.69341	8.98000	100.66937			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				100.00000	0.00000	100.39413			0.00	0	0
Total IBL53 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 IBL53										0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.30000	100.21907	8.30000	100.19692				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				100.00000	0.00000	100.42830				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.26000	101.33721	8.26000	101.31492				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			9.61000	103.09160	9.61000	103.06531				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	101.00942				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				100.00000	0.00000	100.21876				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.40409				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	101.98371				0.00	0	140,000,000
Total IBL66 SPOT										0.00	0	140,000,000
Total For IBL66										0.00	0	140,000,000
IBL67 On 31/01/2022 Spot Bond			3.71500	140.85804	3.71500	140.83066				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				100.00000	0.00000	101.29522				0.00	0	60,000,000
Total IBL68 SPOT										0.00	0	60,000,000
Total For IBL68										0.00	0	60,000,000
IBL69U On 22/07/2018 Spot Bond			100.00000	58.91158	100.00000	58.76886				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				100.00000	0.00000	100.00864				0.00	0	0
Total IBL73 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 IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	99.91018				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				100.00000	0.00000	100.20956				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				100.00000	0.00000	99.81946				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			9.66000	103.80903	9.66000	103.78241				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL79 On 27/01/2019 Spot Bond			8.09000	103.13578	8.09000	103.11355				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	40.02856	100.00000	39.93159				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	14.34369	100.00000	14.30895				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				100.00000	0.00000	100.43802				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IBL83 On 22/03/2019 Spot Bond				100.00000	0.00000	101.40174				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	29.32429	100.00000	29.25326				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				100.00000	0.00000	100.23528				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				100.00000	0.00000	101.34939				0.00	0	0
Total IBL86 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 IBL86									0.00	0	0
IBL87 On 20/05/2019 Spot Bond			8.39000	104.53728	8.39000	104.51394			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			8.95000	106.78508	8.95000	106.75967			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	16.85054	100.00000	16.81344			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				100.00000	0.00000	99.71577			0.00	0	0
Total IBL89 SPOT									0.00	0	0
Total For IBL89									0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	32.62268	100.00000	32.54365			0.00	0	0
Total IBL90U SPOT									0.00	0	0
Total For IBL90U									0.00	0	0
IBL91 On 02/06/2018 Spot Bond				100.00000	0.00000	101.86596			0.00	0	0
Total IBL91 SPOT									0.00	0	0
Total For IBL91									0.00	0	0
IBL92 On 12/01/2020 Spot Bond				100.00000	0.00000	100.94276			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				100.00000	0.00000	102.03457			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				100.00000	0.00000	102.01287			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				100.00000	0.00000	102.49159			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				100.00000	0.00000	101.41572			0.00	0	0
Total IBL96 SPOT									0.00	0	0
Total For IBL96									0.00	0	0
IBL97 On 03/10/2019 Spot Bond				100.00000	0.00000	101.14135			0.00	0	0
Total IBL97 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 IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond				100.00000	0.00000	101.19119				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			8.26000	104.35153	8.26000	104.32845				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	11.06940	100.00000	11.04504				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.59393				0.00	0	0
Total IDC02 SPOT										0.00	0	0
Total For IDC02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			9.27000	100.15714	9.27000	100.13234				0.00	0	0
Total IDC03 SPOT										0.00	0	0
Total For IDC03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	101.99888				0.00	0	0
Total IDC04 SPOT										0.00	0	0
Total For IDC04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	101.96759				0.00	0	0
Total IDC05 SPOT										0.00	0	0
Total For IDC05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.44500	97.72188	10.44500	97.69484				0.00	0	0
Total IDC06 SPOT										0.00	0	0
Total For IDC06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	100.01266				0.00	0	0
Total IDC07 SPOT										0.00	0	0
Total For IDC07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.50000	101.44709	11.50000	101.39067				0.00	0	0
Total IDC08 SPOT										0.00	0	0
Total For IDC08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond				100.00000	0.00000	101.81437				0.00	0	0
Total IDC09 SPOT										0.00	0	0
Total For IDC09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond				100.00000	0.00000	101.84008				0.00	0	0
Total IDC10 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 IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.54500	103.63835	10.54500	103.60925				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.63678	5.00000	101.62298				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.70404	4.00000	101.69309				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	101.33990	4.00000	101.32893				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP1U On 18/05/2024 Spot Bond			100.00000	8.47516	100.00000	8.45651				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.84500	100.95915	8.84500	100.93528				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			7.66000	106.46588	7.66000	106.44401				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	82.72981	100.00000	82.54596				0.00	0	0
Total IN272U SPOT										0.00	0	0
Total For IN272U										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	12.79957	100.00000	12.76857				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	12.63658	100.00000	12.60597				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	24.18437	100.00000	24.12578				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	29.14654	100.00000	29.07594				0.00	0	0
Total IN286U 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 IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	9.30951	100.00000	9.28891				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	18.16383	100.00000	18.11983				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	46.15865	100.00000	46.04682				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN319U On 20/12/2017 Spot Bond			100.00000	77.42963	100.00000	77.27162				0.00	0	0
Total IN319U SPOT										0.00	0	0
Total For IN319U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	14.13645	100.00000	14.10221				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	15.15530	100.00000	15.11858				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	14.04321	100.00000	14.00919				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN339U On 12/12/2017 Spot Bond			100.00000	98.40652	100.00000	98.14959				0.00	0	0
Total IN339U SPOT										0.00	0	0
Total For IN339U										0.00	0	0
IN341U On 12/12/2017 Spot Bond			100.00000	98.46842	100.00000	98.21132				0.00	0	0
Total IN341U SPOT										0.00	0	0
Total For IN341U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	11.25106	100.00000	11.22617				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	12.93661	100.00000	12.90813				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	8.32749	100.00000	8.30916				0.00	0	0
Total IN345U 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 IN345U										0.00	0	0
IN346U On 15/04/2018 Spot Bond			100.00000	60.19008	100.00000	60.04427				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	11.98578	100.00000	11.95926				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	13.17909	100.00000	13.14716				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN357U On 31/08/2017 Spot Bond			100.00000	101.03351	100.00000	100.76693				0.00	0	0
Total IN357U SPOT										0.00	0	0
Total For IN357U										0.00	0	0
IN359U On 01/07/2018 Spot Bond			100.00000	56.52339	100.00000	56.34098				0.00	0	0
Total IN359U SPOT										0.00	0	0
Total For IN359U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.56099				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	78.65983				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	110.59100	10.00000	110.56200				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.53049				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				100.00000	0.00000	101.22675				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				100.00000	0.00000	98.48814				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			100.00000	1.01797	100.00000	100.00000				0.00	0	0
Total ING360 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 ING360										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	100.08252				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond				100.00000	0.00000	102.11515				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				100.00000	0.00000	100.18497				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			11.31000	104.34372	11.31000	104.31253				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	110.59100	10.00000	110.56200				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	101.15188				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	101.59599				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	42.20839	100.00000	42.10614				0.00	0	122,000,000
Total IPF11 SPOT										0.00	0	122,000,000
Total For IPF11										0.00	0	122,000,000
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	100.80975				0.00	0	0
Total IPF12 SPOT										0.00	0	0
Total For IPF12										0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	101.82932				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				100.00000	0.00000	101.46135				0.00	0	0
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond				100.00000	0.00000	101.50145				0.00	0	0
Total IPF15 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 IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.00000	0.00000	101.52551				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.00000	0.00000	101.40919				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	101.42439				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond				100.00000	0.00000	101.43958				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond				100.00000	0.00000	101.45822				0.00	0	0
Total IPF20 SPOT										0.00	0	0
Total For IPF20										0.00	0	0
IPF21 On 17/03/2022 Spot Bond				100.00000	0.00000	101.50956				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond				100.00000	0.00000	101.63053				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPFC15 On 26/10/2017 Spot Bond				100.00000	0.00000	100.45435				0.00	0	0
Total IPFC15 SPOT										0.00	0	0
Total For IPFC15										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.34000	102.35809	9.34000	102.33270				0.00	0	1,850,000,000
Total IPL10 SPOT										0.00	0	1,850,000,000
Total For IPL10										0.00	0	1,850,000,000
IPL11 On 24/05/2022 Spot Bond				100.00000	0.00000	99.83469				0.00	0	0
Total IPL11 SPOT										0.00	0	0
Total For IPL11										0.00	0	0
IPL6 On 28/09/2017 Spot Bond			7.88500	103.96914	7.88500	103.94687				0.00	0	0
Total IPL6 SPOT										0.00	0	0
Total For IPL6										0.00	0	0
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	94.29766	100.00000	94.06597				0.00	0	0
Total IPL6/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 IPL6/R203									0.00	0	0
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.09355			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL7/JIF On 05/04/2018 Spot Bond			100.00000	61.77587	100.00000	61.62622			0.00	0	0
Total IPL7/JIBAR SPOT									0.00	0	0
Total For IPL7/JIBAR									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	101.46816			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	14.76875	100.00000	14.73297			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				100.00000	0.00000	99.84659			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	101.67999			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.13369	2.75000	100.12625			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			5.72000	138.70757	5.72000	138.67312			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				100.00000	0.00000	100.76719			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				100.00000	0.00000	100.25780			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			4.48500	110.68246	4.48500	111.62494			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			4.48500	110.59019	4.48500	111.62494			0.00	0	0
Total IV030A 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 IV030A									0.00	0	0
IV031 On 11/03/2020 Spot Bond				100.00000	0.00000	101.88522			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				100.00000	0.00000	101.36128			0.00	0	50,000,000
Total IV032 SPOT									0.00	0	50,000,000
Total For IV032									0.00	0	50,000,000
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	100.90196			0.00	0	0
Total IV033 SPOT									0.00	0	0
Total For IV033									0.00	0	0
IV034 On 11/02/2021 Spot Bond			11.21000	103.78191	11.21000	103.75116			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				100.00000	0.00000	103.73814			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				100.00000	0.00000	100.75751			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0
IV038 On 23/09/2021 Spot Bond				100.00000	0.00000	101.78226			0.00	0	0
Total IV038 SPOT									0.00	0	0
Total For IV038									0.00	0	0
IV039 On 31/01/2022 Spot Bond			5.16500	94.97862	5.16500	132.67277			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				100.00000	0.00000	101.59662			0.00	0	0
Total IV040 SPOT									0.00	0	0
Total For IV040									0.00	0	0
IV041 On 29/09/2021 Spot Bond			11.56000	105.90209	11.56000	105.86976			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				100.00000	0.00000	99.97013			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			11.45000	106.44204	11.45000	106.40984			0.00	0	0
Total IV043 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 IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond				100.00000	0.00000	100.53052				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			5.41500	131.35358	5.41500	131.32211				0.00	0	0
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV046 On 21/06/2022 Spot Bond				100.00000	0.00000	101.78645				0.00	0	25,000,000
Total IV046 SPOT										0.00	0	25,000,000
Total For IV046										0.00	0	25,000,000
IV08 On 30/04/2018 Spot Bond			8.79000	107.36258	8.79000	107.33748				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				100.00000	0.00000	101.01536				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	4.94808	100.00000	4.93870				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	3.44280	100.00000	3.43627				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	18.79865	100.00000	18.68394				0.00	0	0
Total IV118U SPOT										0.00	0	0
Total For IV118U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.47000	154.86864	4.47000	154.83533				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA686 On 17/08/2017 Spot Bond			7.35000	99.97987	7.35000	99.93963				0.00	0	0
Total IVA686 SPOT										0.00	0	0
Total For IVA686										0.00	0	0
IVA687 On 24/08/2017 Spot Bond			7.35000	99.87932	7.35000	99.79903				0.00	0	0
Total IVA687 SPOT										0.00	0	0
Total For IVA687										0.00	0	0
IVA689 On 07/09/2017 Spot Bond			7.35000	99.59888	7.35000	99.51904				0.00	0	0
Total IVA689 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 IVA689										0.00	0	0
IVA690 On 14/09/2017 Spot Bond			7.45000	99.45192	7.45000	99.37124				0.00	0	0
Total IVA690 SPOT										0.00	0	0
Total For IVA690										0.00	0	0
IVA691 On 21/09/2017 Spot Bond			7.45000	99.31081	7.45000	99.23035				0.00	0	0
Total IVA691 SPOT										0.00	0	0
Total For IVA691										0.00	0	0
IVA694 On 12/10/2017 Spot Bond			7.45000	98.88986	7.45000	98.81008				0.00	0	1,500,000,000
Total IVA694 SPOT										0.00	0	1,500,000,000
Total For IVA694										0.00	0	1,500,000,000
IVA695 On 19/10/2017 Spot Bond			7.60000	98.72549	7.60000	98.64438				0.00	0	0
Total IVA695 SPOT										0.00	0	0
Total For IVA695										0.00	0	0
IVA696 On 26/10/2017 Spot Bond			7.60000	98.58364	7.60000	98.50276				0.00	0	0
Total IVA696 SPOT										0.00	0	0
Total For IVA696										0.00	0	0
IVA697 On 02/11/2017 Spot Bond			7.60000	98.44219	7.60000	98.36154				0.00	0	0
Total IVA697 SPOT										0.00	0	0
Total For IVA697										0.00	0	0
IVA698 On 09/11/2019 Spot Bond			7.60000	83.32108	7.60000	98.22072				0.00	0	0
Total IVA698 SPOT										0.00	0	0
Total For IVA698										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	110.59100	10.00000	110.56200				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.17427				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				100.00000	0.00000	101.22514				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	101.25114				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				100.00000	0.00000	97.15987				0.00	0	0
Total IVC035 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 IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.86000	101.55906	8.86000	101.53514				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	29.26029	100.00000	29.19588				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	30.42436	100.00000	30.35065				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.08000	101.49945	9.08000	101.47496				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	100.62183				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	100.37454				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	99.90734				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	101.85926				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	100.35179				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	100.14762				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	101.37109				0.00	0	100,000,000
Total IVC055 SPOT										0.00	0	100,000,000
Total For IVC055										0.00	0	100,000,000
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	100.42615				0.00	0	100,000,000
Total IVC060 SPOT										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
Total For IVC060										0.00	0	100,000,000
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	101.28636				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				100.00000	0.00000	100.26305				0.00	20,000,000,000	20,000,000,000
Total IVC063 SPOT										0.00	20,000,000,000	20,000,000,000
Total For IVC063										0.00	20,000,000,000	20,000,000,000
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	101.77728				0.00	0	0
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				100.00000	0.00000	101.71462				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC066 On 18/09/2017 Spot Bond			100.00000	94.22646	100.00000	93.98911				0.00	0	0
Total IVC066 SPOT										0.00	0	0
Total For IVC066										0.00	0	0
IVC067 On 04/11/2017 Spot Bond				100.00000	0.00000	100.46666				0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	101.38386				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				100.00000	0.00000	100.70028				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				100.00000	0.00000	100.45969				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				100.00000	0.00000	100.93422				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC086 On 15/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC086 SPOT										0.00	0	0
Total For IVC086										0.00	0	0
IVC087 On 10/10/2017 Spot Bond				100.00000	0.00000	101.01292				0.00	0	0
Total IVC087 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 IVC087										0.00	0	0
IVC088 On 12/04/2018 Spot Bond				100.00000	0.00000	100.89919				0.00	0	0
Total IVC088 SPOT										0.00	0	0
Total For IVC088										0.00	0	0
IVC089 On 31/10/2017 Spot Bond				100.00000	0.00000	100.49529				0.00	0	0
Total IVC089 SPOT										0.00	0	0
Total For IVC089										0.00	0	0
IVC090 On 31/10/2017 Spot Bond				100.00000	0.00000	100.48187				0.00	0	0
Total IVC090 SPOT										0.00	0	0
Total For IVC090										0.00	0	0
IVC092 On 24/11/2019 Spot Bond				100.00000	0.00000	99.83174				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				100.00000	0.00000	99.83922				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			9.93000	105.10895	9.93000	105.08112				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond				100.00000	0.00000	101.33840				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC098 On 14/06/2018 Spot Bond			8.26000	102.12584	8.26000	102.10325				0.00	0	0
Total IVC098 SPOT										0.00	0	0
Total For IVC098										0.00	0	0
IVC101 On 24/01/2018 Spot Bond				100.00000	0.00000	100.56165				0.00	0	0
Total IVC101 SPOT										0.00	0	0
Total For IVC101										0.00	0	0
IVC102 On 31/01/2020 Spot Bond				100.00000	0.00000	100.47161				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond				100.00000	0.00000	101.35829				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond				100.00000	0.00000	101.82937				0.00	0	0
Total IVC105 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 IVC105									0.00	0	0
IVC106 On 13/03/2020 Spot Bond				100.00000	0.00000	101.69030			0.00	0	0
Total IVC106 SPOT									0.00	0	0
Total For IVC106									0.00	0	0
IVC107 On 29/06/2021 Spot Bond				100.00000	0.00000	101.34503			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				100.00000	0.00000	100.45913			0.00	0	0
Total IVC108 SPOT									0.00	0	0
Total For IVC108									0.00	0	0
IVC109 On 19/05/2021 Spot Bond				100.00000	0.00000	99.90120			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			9.58000	102.97471	9.58000	102.94853			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				100.00000	0.00000	99.91183			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				100.00000	0.00000	99.84607			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				100.00000	0.00000	99.74561			0.00	0	0
Total IVC113 SPOT									0.00	0	0
Total For IVC113									0.00	0	0
IVC114 On 14/09/2021 Spot Bond				100.00000	0.00000	101.70879			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			100.00000	8.85688	100.00000	8.81793		000,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total IVC116 SPOT								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total For IVC116								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
IVC68U On 07/12/2020 Spot Bond			100.00000	10.12427	100.00000	10.10507		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	63.82481	100.00000	63.67019		0.00	0	0	
Total IVC73U 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 IVC73U										0.00	0	0
IVC74U On 22/09/2017 Spot Bond			100.00000	93.24221	100.00000	93.00969				0.00	0	0
Total IVC74U SPOT										0.00	0	0
Total For IVC74U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	7.31701	100.00000	7.30312				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	6.45506	100.00000	6.44282				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	6.32162	100.00000	6.30963				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	5.35891	100.00000	5.34874				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	5.11043	100.00000	5.10074				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	5.11043	100.00000	5.10074				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	4.99529	100.00000	4.98581				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
JAS01 On 31/01/2019 Spot Bond				100.00000	0.00000	100.48981				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	0.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	101.69739				0.00	0	200,000,000
Total KAP002 SPOT										0.00	0	200,000,000
Total For KAP002										0.00	0	200,000,000
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	101.87331				0.00	0	0
Total KAP003 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 KAP003									0.00	0	0
KAP003 On 29/06/2018 Spot Bond				100.00000	0.00000	101.25889			0.00	400,000,000	100,000,000
Total KAP005 SPOT									0.00	400,000,000	100,000,000
Total For KAP005									0.00	400,000,000	100,000,000
KAP005 On 29/06/2021 Spot Bond				100.00000	0.00000	101.33177			0.00	0	0
Total KAP006 SPOT									0.00	0	0
Total For KAP006									0.00	0	0
KAP006 On 26/10/2021 Spot Bond			9.48000	105.69505	9.48000	105.66831			0.00	0	0
Total KAP007 SPOT									0.00	0	0
Total For KAP007									0.00	0	0
KAP007 On 28/11/2019 Spot Bond				100.00000	0.00000	102.06185			0.00	336,000,000	168,000,000
Total KAP008 SPOT									0.00	336,000,000	168,000,000
Total For KAP008									0.00	336,000,000	168,000,000
KAP008 On 24/05/2020 Spot Bond				100.00000	0.00000	99.83650			0.00	0	0
Total KAP009 SPOT									0.00	0	0
Total For KAP009									0.00	0	0
KAP041 On 01/07/2019 Spot Bond			100.00000	32.42175	100.00000	32.34321			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	104.68507			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB007 On 01/11/2017 Spot Bond				100.00000	0.00000	100.46343			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0
KSB008 On 05/08/2020 Spot Bond				100.00000	0.00000	100.30446			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				100.00000	0.00000	100.99424			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			8.99500	133.67066	8.99500	133.63872			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	101.43321			0.00	0	0
Total LBK05 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 LBK05									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	101.38312			0.00	0	22,000,000
Total LBK07 SPOT									0.00	0	22,000,000
Total For LBK07									0.00	0	22,000,000
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	100.42921			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	22.39563	100.00000	22.34138			0.00	0	0
Total LBK08/JIBAR SPOT									0.00	0	0
Total For LBK08/JIBAR									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.56000	102.23610	9.56000	102.21016			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	102.11570	9.62000	102.08963			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	99.81682	9.71000	99.79068			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LBK14L On 31/03/2018 Spot Bond			100.00000	62.68074	100.00000	62.52890			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				100.00000	0.00000	101.07377			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				100.00000	0.00000	102.03854			0.00	0	0
Total LBK16 SPOT									0.00	0	0
Total For LBK16									0.00	0	0
LBK17 On 22/03/2020 Spot Bond				100.00000	0.00000	101.45479			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				100.00000	0.00000	101.41594			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				100.00000	0.00000	101.35781			0.00	0	0
Total LBK19 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 LBK19										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			10.22500	101.85546	10.22500	101.82771				0.00	0	0
Total LBK20 SPOT										0.00	0	0
Total For LBK20										0.00	0	0
LGL03 On 03/04/2018 Spot Bond			8.83500	102.13198	8.83500	102.10785				0.00	0	0
Total LGL03 SPOT										0.00	0	0
Total For LGL03										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			9.26000	99.85423	9.26000	99.82967				0.00	0	580,000,000
Total LGL04 SPOT										0.00	0	580,000,000
Total For LGL04										0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.98094				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			9.76000	105.50966	9.76000	105.48219				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				100.00000	0.00000	101.39430				0.00	0	0
Total LGL07 SPOT										0.00	0	0
Total For LGL07										0.00	0	0
LHC01U On 12/07/2023 Spot Bond			100.00000	9.95024	100.00000	9.90648				0.00	0	0
Total LHC01U SPOT										0.00	0	0
Total For LHC01U										0.00	0	0
LHC02U On 12/07/2023 Spot Bond			100.00000	10.49922	100.00000	10.45305				0.00	0	0
Total LHC02U SPOT										0.00	0	0
Total For LHC02U										0.00	0	0
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	100.04463				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			12.59000	104.23813	12.59000	104.20356				0.00	0	0
Total LHL18 SPOT										0.00	0	0
Total For LHL18										0.00	0	0
LHL19 On 14/11/2019 Spot Bond			13.56000	105.06107	13.56000	105.02362				0.00	0	0
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0
LHL22 On 13/09/2017 Spot Bond				100.00000	0.00000	101.76097				0.00	0	0
Total LHL22 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 LHL22									0.00	0	0
LHL26 On 13/11/2020 Spot Bond				100.00000	0.00000	100.04875			0.00	0	0
Total LHL26 SPOT									0.00	0	0
Total For LHL26									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	101.24701			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				100.00000	0.00000	99.90302			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				100.00000	0.00000	100.25993			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				100.00000	0.00000	99.89044			0.00	0	0
Total LRFC2 SPOT									0.00	0	0
Total For LRFC2									0.00	0	0
MAQ09 On 10/11/2017 Spot Bond				100.00000	0.00000	100.15562			0.00	0	0
Total MAQ090 SPOT									0.00	0	0
Total For MAQ090									0.00	0	0
MAQ09 On 11/12/2017 Spot Bond				100.00000	0.00000	101.59545			0.00	0	0
Total MAQ093 SPOT									0.00	0	0
Total For MAQ093									0.00	0	0
MAQ09 On 01/02/2018 Spot Bond				100.00000	0.00000	100.36247			0.00	0	0
Total MAQ096 SPOT									0.00	0	0
Total For MAQ096									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total MAQ0A1 SPOT									0.00	0	0
Total For MAQ0A1									0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	103.70779			0.00	0	0
Total MAQ0A2 SPOT									0.00	0	0
Total For MAQ0A2									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	103.57947			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				100.00000	0.00000	103.72510			0.00	0	0
Total MAQ0A4 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 MAQ0A4										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	103.59789				0.00	0	0
Total MAQ0A5 SPOT										0.00	0	0
Total For MAQ0A5										0.00	0	0
MAQ0J On 28/02/2020 Spot Bond				100.00000	0.00000	103.62103				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				100.00000	0.00000	103.50879				0.00	0	0
Total MAQ0J2 SPOT										0.00	0	0
Total For MAQ0J2										0.00	0	0
MAQ10 On 17/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total MAQ101 SPOT										0.00	0	0
Total For MAQ101										0.00	0	0
MAQ10 On 15/09/2017 Spot Bond				100.00000	0.00000	99.39857				0.00	0	0
Total MAQ103 SPOT										0.00	0	0
Total For MAQ103										0.00	0	0
MAQ10 On 24/08/2017 Spot Bond				100.00000	0.00000	99.85983				0.00	0	0
Total MAQ104 SPOT										0.00	0	0
Total For MAQ104										0.00	0	0
MAQ10 On 10/11/2017 Spot Bond			100.00000	81.29176	100.00000	100.00000				0.00	0	0
Total MAQ105 SPOT										0.00	0	0
Total For MAQ105										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.22760				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF04 On 13/04/2018 Spot Bond				100.00000	0.00000	101.28954				0.00	0	533,000,000
Total MBF045 SPOT										0.00	0	533,000,000
Total For MBF045										0.00	0	533,000,000
MBF04 On 17/08/2018 Spot Bond				100.00000	0.00000	100.22837				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	102.21081				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				100.00000	0.00000	102.01754				0.00	0	0
Total MBF049 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 MBF049									0.00	0	0
MBF05 On 17/05/2019 Spot Bond				100.00000	0.00000	100.29049			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	38.77027	100.00000	38.67635			0.00	0	0
Total MBF051/JIBAR SPOT									0.00	0	0
Total For MBF051/JIBAR									0.00	0	0
MBF05 On 28/09/2017 Spot Bond				100.00000	0.00000	101.17236			0.00	0	0
Total MBF052 SPOT									0.00	0	0
Total For MBF052									0.00	0	0
MBF05 On 28/09/2019 Spot Bond				100.00000	0.00000	102.07341			0.00	0	0
Total MBF053 SPOT									0.00	0	0
Total For MBF053									0.00	0	0
MBF05 On 27/03/2018 Spot Bond				100.00000	0.00000	101.18590			0.00	0	0
Total MBF054 SPOT									0.00	0	0
Total For MBF054									0.00	0	0
MBF05 On 27/03/2020 Spot Bond				100.00000	0.00000	101.45156			0.00	0	40,000,000
Total MBF055 SPOT									0.00	0	40,000,000
Total For MBF055									0.00	0	40,000,000
MBLSA On 30/10/2017 Spot Bond			2.30000	99.54211	2.30000	98.47521			0.00	0	0
Total MBLSA2 SPOT									0.00	0	0
Total For MBLSA2									0.00	0	0
MBLSA On 11/12/2017 Spot Bond				100.00000	0.00000	97.81301			0.00	0	0
Total MBLSA3 SPOT									0.00	0	0
Total For MBLSA3									0.00	0	0
MBP03 On 12/09/2019 Spot Bond				100.00000	0.00000	101.61629			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				100.00000	0.00000	100.92185			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				100.00000	0.00000	99.76476			0.00	0	0
Total MBP037 SPOT									0.00	0	0
Total For MBP037									0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total MBP29U 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 MBP29U										0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	86.00630	100.00000	85.80766				0.00	0	0
Total MBP30U SPOT										0.00	0	0
Total For MBP30U										0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	86.02530	100.00000	85.82663				0.00	0	0
Total MBP31U SPOT										0.00	0	0
Total For MBP31U										0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	82.76822	100.00000	82.58429				0.00	0	0
Total MBP32U SPOT										0.00	0	0
Total For MBP32U										0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	100.39721				0.00	0	0
Total MBP34 SPOT										0.00	0	0
Total For MBP34										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.49000	103.86862	8.49000	103.84503				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	104.62226	8.00000	104.59985				0.00	0	0
Total MBSA01/R204 SPOT										0.00	0	0
Total For MBSA01/R204										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.54000	103.57463	8.54000	103.55096				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	103.01271	8.91000	102.98818				0.00	0	0
Total MBSA02/R204 SPOT										0.00	0	0
Total For MBSA02/R204										0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	101.13619				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	101.17455				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.51000	102.15902	8.51000	102.13589				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.33500	103.55836	9.33500	103.53269				0.00	0	0
Total MEFSB5 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 MEFSB5										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.39934				0.00	0	0
Total MFS1A2 SPOT										0.00	0	0
Total For MFS1A2										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.36000	103.30811	9.36000	103.28214				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MMF10 On 15/12/2024 Spot Bond				100.00000	0.00000	100.90959				0.00	0	0
Total MMF101 SPOT										0.00	0	0
Total For MMF101										0.00	0	0
MMF20 On 15/12/2024 Spot Bond				100.00000	0.00000	100.97919				0.00	0	0
Total MMF201 SPOT										0.00	0	0
Total For MMF201										0.00	0	0
MMF30 On 15/12/2024 Spot Bond				100.00000	0.00000	101.23431				0.00	0	0
Total MMF301 SPOT										0.00	0	0
Total For MMF301										0.00	0	0
MMF40 On 15/12/2024 Spot Bond				100.00000	0.00000	101.23431				0.00	0	0
Total MMF401 SPOT										0.00	0	0
Total For MMF401										0.00	0	0
MMIG0 On 17/03/2019 Spot Bond				100.00000	0.00000	100.95673				0.00	1,000,000,000	1,045,500,000
Total MMIG01 SPOT										0.00	1,000,000,000	1,045,500,000
Total For MMIG01										0.00	1,000,000,000	1,045,500,000
MMIG0 On 17/03/2021 Spot Bond			9.21000	106.75546	9.21000	106.72935				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				100.00000	0.00000	101.56621				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			11.39500	99.68980	11.39500	99.65978				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			10.16000	102.85820	10.16000	102.83051				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MTN06 On 13/07/2020 Spot Bond				100.00000	0.00000	101.18812				0.00	0	500,000,000
Total MTN06 SPOT										0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MTN06										0.00	0	500,000,000
MTN07 On 13/07/2022 Spot Bond				100.00000	0.00000	100.95181				0.00	0	300,000,000
Total MTN07 SPOT										0.00	0	300,000,000
Total For MTN07										0.00	0	300,000,000
MTN08 On 20/04/2019 Spot Bond			100.00000	30.25101	100.00000	30.17772				0.00	0	0
Total MTN08U SPOT										0.00	0	0
Total For MTN08U										0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	36.32199	100.00000	36.24161				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MTNC1 On 15/11/2017 Spot Bond				100.00000	0.00000	102.14835				0.00	0	0
Total MTNC18 SPOT										0.00	0	0
Total For MTNC18										0.00	0	0
MTNC1 On 15/05/2018 Spot Bond				100.00000	0.00000	100.04208				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	13.67468	100.00000	13.64155				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond				100.00000	0.00000	99.87470				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	13.63298	100.89771	13.59969				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N5C23 On 20/12/2018 Spot Bond				100.00000	0.00000	101.56462				0.00	0	0
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0
N5D23 On 20/09/2019 Spot Bond				100.00000	0.00000	101.61039				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				100.00000	0.00000	110.88428				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	12.75024	100.00000	12.71935				0.00	0	0
Total N5F23U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	13.61052	100.00000	13.57755				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			10.01000	95.00091	10.01000	94.97569				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			9.03000	102.68795	9.03000	102.66318				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			9.61000	102.45966	9.61000	102.43353				0.00	0	0
Total NAM03 SPOT										0.00	0	0
Total For NAM03										0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.39500	101.13425	10.39500	101.10639				0.00	0	0
Total NAM04 SPOT										0.00	0	0
Total For NAM04										0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			8.52500	103.07367	8.52500	103.05029				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.23500	104.29341	9.23500	104.26782				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.38000	103.85883	9.38000	103.83296				0.00	0	0
Total NBK12A/R208 SPOT										0.00	0	0
Total For NBK12A/R208										0.00	0	0
NBK13/ On 19/03/2024 Spot Bond			9.31000	106.03689	9.31000	106.01067				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			8.71000	103.19734	8.71000	103.19034				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			9.26000	98.47120	9.26000	98.44698				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	101.92738				0.00	0	0
Total NBK15B 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 NBK15B									0.00	0	0
NBK16, On 12/02/2025 Spot Bond			10.29500	95.76322	10.29500	95.73711			35,414,800,000,000.00	3,440,000,000	860,000,000
Total NBK16A SPOT									35,414,800,000,000.00	3,440,000,000	860,000,000
Total For NBK16A									35,414,800,000,000.00	3,440,000,000	860,000,000
NBK17, On 22/04/2026 Spot Bond			9.83000	103.87041	9.83000	103.84318			3,932,000,000,000.00	400,000,000	1,320,000,000
Total NBK17A SPOT									3,932,000,000,000.00	400,000,000	1,320,000,000
Total For NBK17A									3,932,000,000,000.00	400,000,000	1,320,000,000
NBK18, On 01/06/2020 Spot Bond			8.99000	102.60136	8.99000	102.57671			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK19, On 01/06/2022 Spot Bond			9.41000	102.89767	9.41000	102.87182			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			9.89500	104.86536	9.89500	104.83768			0.00	0	340,000,000
Total NBK20A SPOT									0.00	0	340,000,000
Total For NBK20A									0.00	0	340,000,000
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	99.48649			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21, On 21/07/2027 Spot Bond			11.04500	98.32594	11.04500	98.29722			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.23202			0.00	0	50,000,000
Total NBK21B SPOT									0.00	0	50,000,000
Total For NBK21B									0.00	0	50,000,000
NBK22, On 19/11/2022 Spot Bond			9.65000	104.15986	9.65000	104.13319			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	100.12932			0.00	0	345,000,000
Total NBK22B SPOT									0.00	0	345,000,000
Total For NBK22B									0.00	0	345,000,000
NBK23, On 19/11/2025 Spot Bond			10.24500	105.02067	10.24500	104.99216			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	100.12351			0.00	0	0
Total NBK23B 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 NBK23B									0.00	0	0
NBK24, On 19/11/2027 Spot Bond			9.99500	108.61554	9.99500	108.58675			0.00	0	1,152,100,000
Total NBK24A SPOT									0.00	0	1,152,100,000
Total For NBK24A									0.00	0	1,152,100,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	100.14045			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25, On 17/02/2023 Spot Bond			9.55000	104.69156	9.55000	104.66502			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				100.00000	0.00000	99.96254			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26, On 10/05/2023 Spot Bond			100.00000	14.17105	100.00000	14.13986			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				100.00000	0.00000	101.32908			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27, On 10/05/2026 Spot Bond			10.03500	109.37993	10.03500	109.35084			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	102.18420			0.00	0	500,000,000
Total NBK27B SPOT									0.00	0	500,000,000
Total For NBK27B									0.00	0	500,000,000
NBK28, On 02/08/2023 Spot Bond			9.56000	102.43427	9.56000	102.40828			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				100.00000	0.00000	99.91120			0.00	0	130,000,000
Total NBK28B SPOT									0.00	0	130,000,000
Total For NBK28B									0.00	0	130,000,000
NBK29, On 31/07/2026 Spot Bond			10.29500	101.68256	10.29500	101.65482			0.00	0	0
Total NBK29A SPOT									0.00	0	0
Total For NBK29A									0.00	0	0
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	100.21675			0.00	0	90,000,000
Total NBK29B SPOT									0.00	0	90,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK29B										0.00	0	90,000,000
NBK30 On 20/02/2024 Spot Bond			9.35000	101.14644	9.35000	101.12091				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	99.97693				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				100.00000	0.00000	100.00000				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				100.00000	0.00000	102.01377				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				100.00000	0.00000	100.36470				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				100.00000	0.00000	100.17156				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				100.00000	0.00000	100.17529				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond				100.00000	0.00000	100.17979				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				100.00000	0.00000	100.39210				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				100.00000	0.00000	100.37026				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.16000	111.01418	8.16000	110.99005				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	32.95139	100.00000	32.87885				0.00	0	0
Total NBK3A/R204 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 NBK3A/R204										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			11.17000	46.68112	11.17000	46.66757				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				100.00000	0.00000	100.44194				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				100.00000	0.00000	100.00408				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				100.00000	0.00000	99.91099				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				100.00000	0.00000	99.90836				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.81298				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	101.45053				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	101.04918				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.51743				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	10.17809	100.00000	10.15344				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	10.17809	100.00000	10.15344				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.34000	105.85637	10.34000	105.82737				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.50956				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.37500	104.82397	10.37500	104.79516				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				100.00000	0.00000	101.51743				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.52992				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.54566				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	101.88484				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	100.98559				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	101.43200				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				100.00000	0.00000	100.98563				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	15.33398	100.00000	15.29683				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	12.93665	100.00000	12.91103				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	15.16941	100.00000	15.13266				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04I On 01/07/2022 Spot Bond			100.00000	15.98605	100.00000	15.94732				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				100.00000	0.00000	101.30017				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				100.00000	0.00000	102.48172				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			9.04000	105.92415	9.04000	105.89856				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				100.00000	0.00000	101.19620				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				100.00000	0.00000	100.99606				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond				100.00000	0.00000	100.91404				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				100.00000	0.00000	102.62496				0.00	0	120,000,000
Total NED19 SPOT										0.00	0	120,000,000
Total For NED19										0.00	0	120,000,000
NED20 On 01/07/2020 Spot Bond			10.61000	103.08981	10.61000	103.06086				0.00	0	2,990,000,000
Total NED20 SPOT										0.00	0	2,990,000,000
Total For NED20										0.00	0	2,990,000,000
NEDT1 On 21/05/2021 Spot Bond				100.00000	0.00000	102.05209				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT1 On 26/11/2021 Spot Bond				100.00000	0.00000	103.10165				0.00	520,000,000	260,000,000
Total NEDT1B SPOT										0.00	520,000,000	260,000,000
Total For NEDT1B										0.00	520,000,000	260,000,000
NGL01 On 22/09/2021 Spot Bond				100.00000	0.00000	103.92917				0.00	1,180,000,000	590,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NGL01 SPOT										0.00	1,180,000,000	590,000,000
Total For NGL01										0.00	1,180,000,000	590,000,000
NGL02 On 15/03/2022 Spot Bond				100.00000	0.00000	102.77682				0.00	3,640,000,000	1,820,000,000
Total NGL02 SPOT										0.00	3,640,000,000	1,820,000,000
Total For NGL02										0.00	3,640,000,000	1,820,000,000
NGL03 On 26/05/2022 Spot Bond				100.00000	0.00000	102.56800				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGLT1/On 01/07/2022 Spot Bond				100.00000	0.00000	101.74544				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	110.59100	10.00000	110.56200				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	103.54020	13.50000	103.50344				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/06/2019 Spot Bond				100.00000	0.00000	102.12431				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			3.34500	105.81941	3.34500	120.59460				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	170.29712	3.45000	170.26515				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			3.73500	117.46095	3.73500	117.43806				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			3.96000	162.08609	3.96000	162.05343				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			4.03000	161.07270	4.03000	161.03995				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			3.87000	79.79501	3.87000	102.19413				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NILB17 SPOT										0.00	0	0
Total For NILB17										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.41000	103.02240	8.41000	102.99933				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.04000	102.99036	9.04000	103.23775				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2018 Spot Bond				100.00000	0.00000	99.88032				0.00	0	110,000,000
Total NQ1A17 SPOT										0.00	0	110,000,000
Total For NQ1A17										0.00	0	110,000,000
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	99.81077				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				100.00000	0.00000	99.88194				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond				100.00000	0.00000	99.89562				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				100.00000	0.00000	99.88816				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				100.00000	0.00000	99.88485				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				100.00000	0.00000	99.89562				0.00	0	0
Total NQ1A26 SPOT										0.00	0	0
Total For NQ1A26										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.24000	102.98016	9.24000	103.22555				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				100.00000	0.00000	99.92949				0.00	0	60,000,000
Total NQ1B15 SPOT										0.00	0	60,000,000
Total For NQ1B15										0.00	0	60,000,000
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	99.88520				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B1:On 22/05/2018 Spot Bond				100.00000	0.00000	99.89294				0.00	0	0
Total NQ1B19 SPOT										0.00	0	0
Total For NQ1B19										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.44000	102.97000	9.44000	103.21338				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				100.00000	0.00000	99.89160				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				100.00000	0.00000	99.87943				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				100.00000	0.00000	99.92745				0.00	0	0
Total NQ1C19 SPOT										0.00	0	0
Total For NQ1C19										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	99.86602				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				100.00000	0.00000	99.88892				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				100.00000	0.00000	99.86446				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA01:On 30/11/2018 Spot Bond			8.27000	107.37003	8.27000	107.34626				0.00	0	0
Total NRA018 SPOT										0.00	0	0
Total For NRA018										0.00	0	0
NRA02:On 31/10/2022 Spot Bond			9.21000	115.97153	9.21000	115.94316				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02:On 31/05/2023 Spot Bond			3.62000	175.58260	3.62000	175.54882				0.00	0	7,500,000,000
Total NRA023 SPOT										0.00	0	7,500,000,000
Total For NRA023										0.00	0	7,500,000,000
NRA02:On 30/11/2028 Spot Bond			11.09500	109.93567	11.09500	109.90324				0.00	0	5,540,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NRA028 SPOT									0.00	0	5,540,000,000
Total For NRA028									0.00	0	5,540,000,000
NRA028 On 30/11/2028 Spot Bond			100.00000	14.60262	100.00000	14.57030			0.00	0	0
Total NRA028/R186 SPOT									0.00	0	0
Total For NRA028/R186									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.80827			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				100.00000	0.00000	100.18383			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	100.52734			0.00	120,000,000	60,000,000
Total NTC19 SPOT									0.00	120,000,000	60,000,000
Total For NTC19									0.00	120,000,000	60,000,000
NTC20 On 27/07/2020 Spot Bond				100.00000	0.00000	100.77212			0.00	0	500,000,000
Total NTC20 SPOT									0.00	0	500,000,000
Total For NTC20									0.00	0	500,000,000
NTC21 On 24/03/2022 Spot Bond				100.00000	0.00000	100.53522			0.00	0	300,000,000
Total NTC21 SPOT									0.00	0	300,000,000
Total For NTC21									0.00	0	300,000,000
OML02 On 27/11/2019 Spot Bond				100.00000	0.00000	100.27740			0.00	400,000,000	200,000,000
Total OML02 SPOT									0.00	400,000,000	200,000,000
Total For OML02									0.00	400,000,000	200,000,000
OML03 On 27/11/2019 Spot Bond			9.56000	101.45016	9.56000	101.42443			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2020 Spot Bond				100.00000	0.00000	101.70457			0.00	20,000,000	70,000,000
Total OML04 SPOT									0.00	20,000,000	70,000,000
Total For OML04									0.00	20,000,000	70,000,000
OML05 On 19/03/2020 Spot Bond			9.74000	104.05934	9.74000	104.03245			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			10.49000	103.63687	10.49000	103.60808			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			11.49500	101.81700	11.49500	101.78609		1,149,500,000,000.00		100,000,000	1,010,000,000

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 OML07 SPOT									1,149,500,000,000.00	100,000,000	1,010,000,000
Total For OML07									1,149,500,000,000.00	100,000,000	1,010,000,000
OML08 On 14/09/2020 Spot Bond				100.00000	0.00000	101.97532			0.00	640,000,000	320,000,000
Total OML08 SPOT									0.00	640,000,000	320,000,000
Total For OML08									0.00	640,000,000	320,000,000
OML09 On 14/09/2022 Spot Bond			10.48000	106.25352	10.48000	106.22404			0.00	0	1,000,000,000
Total OML09 SPOT									0.00	0	1,000,000,000
Total For OML09									0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.49500	104.07250	11.49500	104.04090			0.00	0	940,000,000
Total OML10 SPOT									0.00	0	940,000,000
Total For OML10									0.00	0	940,000,000
PMM12 On 25/11/2020 Spot Bond			10.00000	110.59100	10.00000	110.56200			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM29 On 04/09/2017 Spot Bond				100.00000	0.00000	101.72760			0.00	0	0
Total PMM29 SPOT									0.00	0	0
Total For PMM29									0.00	0	0
PMM30 On 07/09/2017 Spot Bond				100.00000	0.00000	101.70531			0.00	0	0
Total PMM30 SPOT									0.00	0	0
Total For PMM30									0.00	0	0
PMM33 On 01/09/2017 Spot Bond				100.00000	0.00000	101.76345			0.00	0	0
Total PMM33 SPOT									0.00	0	0
Total For PMM33									0.00	0	0
PMM34 On 07/03/2018 Spot Bond				100.00000	0.00000	101.38459			0.00	0	0
Total PMM34 SPOT									0.00	0	0
Total For PMM34									0.00	0	0
PMM35 On 06/11/2017 Spot Bond				100.00000	0.00000	100.21894			0.00	0	0
Total PMM35 SPOT									0.00	0	0
Total For PMM35									0.00	0	0
PMM36 On 04/05/2018 Spot Bond				100.00000	0.00000	100.30365			0.00	0	0
Total PMM36 SPOT									0.00	0	0
Total For PMM36									0.00	0	0
PMM37 On 27/11/2017 Spot Bond				100.00000	0.00000	99.75774			0.00	0	0
Total PMM37 SPOT									0.00	0	0
Total For PMM37									0.00	0	0
PMM38 On 12/06/2020 Spot Bond				100.00000	0.00000	101.64017			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PPC00: On 31/12/2018 Spot Bond				100.00000	0.00000	98.06065				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00: On 31/10/2019 Spot Bond				100.00000	0.00000	97.42705				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PRE1A: On 27/01/2018 Spot Bond				100.00000	0.00000	100.56000				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2018 Spot Bond				100.00000	0.00000	100.50968				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2018 Spot Bond				100.00000	0.00000	100.55810				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0
PRE1D On 27/01/2018 Spot Bond				100.00000	0.00000	100.56935				0.00	0	0
Total PRE1D1 SPOT										0.00	0	0
Total For PRE1D1										0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.00000	0.00000	99.91643				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				100.00000	0.00000	99.91209				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				100.00000	0.00000	99.90829				0.00	0	0
Total PRE2A3 SPOT										0.00	0	0
Total For PRE2A3										0.00	0	0
PRE2B On 20/02/2022 Spot Bond				100.00000	0.00000	99.90071				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				100.00000	0.00000	99.89963				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				100.00000	0.00000	99.89854				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.59000	113.74029	8.59500	113.67996			167,139,518,438,000.00	3,162,647,208,200	1,907,016,204,100
Total R186 SPOT									17,139,518,438,000.00	162,647,208,200	1,907,016,204,100
Total For R186									17,139,518,438,000.00	162,647,208,200	1,907,016,204,100
R197 On 07/12/2023 Spot Bond			2.42000	296.39999	2.42000	296.35255			30,158,040,000,000.00	12,462,000,000	47,140,200,000
Total R197 SPOT									10,158,040,000,000.00	12,462,000,000	47,140,200,000
Total For R197									10,158,040,000,000.00	12,462,000,000	47,140,200,000
R202 On 07/12/2033 Spot Bond			2.52000	238.45665	2.52000	238.41784			742,683,060,000,000.00	294,715,500,000	201,738,324,500
Total R202 SPOT									12,683,060,000,000.00	294,715,500,000	201,738,324,500
Total For R202									12,683,060,000,000.00	294,715,500,000	201,738,324,500
R2023 On 28/02/2023 Spot Bond			7.90500	102.91208	7.91000	102.86842			239,528,533,000,000.00	1,042,318,600,000	661,341,806,300
Total R2023 SPOT									19,528,533,000,000.00	042,318,600,000	561,341,806,300
Total For R2023									19,528,533,000,000.00	042,318,600,000	561,341,806,300
R203 On 15/09/2017 Spot Bond			6.93000	103.57438	6.93500	103.55441			098,399,000,000,000.00	1,024,300,000,000	403,380,000,000
Total R203 SPOT									18,399,000,000,000.00	024,300,000,000	403,380,000,000
Total For R203									18,399,000,000,000.00	024,300,000,000	403,380,000,000
R2030 On 31/01/2030 Spot Bond			9.14000	92.00983	9.14000	91.98749			779,147,580,000,000.00	1,288,747,000,000	617,624,000,000
Total R2030 SPOT									9,147,580,000,000.00	288,747,000,000	517,624,000,000
Total For R2030									9,147,580,000,000.00	288,747,000,000	517,624,000,000
R2032 On 31/03/2032 Spot Bond			9.38000	94.24639	9.38000	94.22279			986,175,376,000,000.00	531,575,200,000	585,104,300,000
Total R2032 SPOT									16,175,376,000,000.00	531,575,200,000	585,104,300,000
Total For R2032									16,175,376,000,000.00	531,575,200,000	585,104,300,000
R2035 On 28/02/2035 Spot Bond			9.61500	97.90368	9.61500	97.87869			561,660,600,000,000.00	682,440,000,000	341,971,100,000
Total R2035 SPOT									11,660,600,000,000.00	682,440,000,000	341,971,100,000
Total For R2035									11,660,600,000,000.00	682,440,000,000	341,971,100,000
R2037 On 31/01/2037 Spot Bond			9.71000	89.91617	9.71000	89.89301			015,731,458,000,000.00	619,539,800,000	540,483,900,000
Total R2037 SPOT									15,731,458,000,000.00	619,539,800,000	540,483,900,000
Total For R2037									15,731,458,000,000.00	619,539,800,000	540,483,900,000
R204 On 21/12/2018 Spot Bond			7.08500	102.40435	7.09000	102.37852			545,537,887,038,500.00	782,715,298,100	288,596,365,100
Total R204 SPOT									15,537,887,038,500.00	782,715,298,100	288,596,365,100
Total For R204									15,537,887,038,500.00	782,715,298,100	288,596,365,100
R2040 On 31/01/2040 Spot Bond			9.82500	93.00865	9.82500	92.98441			004,000,000,000,000.00	1,120,000,000,000	596,744,900,000
Total R2040 SPOT									14,000,000,000,000.00	120,000,000,000	596,744,900,000
Total For R2040									14,000,000,000,000.00	120,000,000,000	596,744,900,000
R2044 On 31/01/2044 Spot Bond			9.85500	90.08645	9.85500	90.06290			440,220,142,000,000.00	856,440,400,000	660,770,200,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2044 SPOT									10,220,142,000,000.00	856,440,400,000	560,770,200,000
Total For R2044									10,220,142,000,000.00	856,440,400,000	560,770,200,000
R2048 On 28/02/2048 Spot Bond			9.81500	93.79006	9.81500	93.76563			496,076,490,000,000.00	1,375,046,000,000	1,735,053,855,500
Total R2048 SPOT									16,076,490,000,000.00	375,046,000,000	735,053,855,500
Total For R2048									16,076,490,000,000.00	375,046,000,000	735,053,855,500
R207 On 15/01/2020 Spot Bond			7.35500	100.43214	7.36000	100.40158			844,851,730,385,000.00	1,066,601,187,000	452,534,267,615
Total R207 SPOT									14,851,730,385,000.00	066,601,187,000	452,534,267,615
Total For R207									14,851,730,385,000.00	066,601,187,000	452,534,267,615
R208 On 31/03/2021 Spot Bond			7.50500	100.21712	7.51000	100.18157			491,637,430,750,500.00	598,486,000,100	454,285,864,600
Total R208 SPOT									11,637,430,750,500.00	598,486,000,100	454,285,864,600
Total For R208									11,637,430,750,500.00	598,486,000,100	454,285,864,600
R209 On 31/03/2036 Spot Bond			9.58000	73.70553	9.59000	73.61974			244,151,372,000,000.00	1,486,863,400,000	983,055,824,100
Total R209 SPOT									14,151,372,000,000.00	486,863,400,000	983,055,824,100
Total For R209									14,151,372,000,000.00	486,863,400,000	983,055,824,100
R210 On 31/03/2028 Spot Bond			2.47000	185.50869	2.47000	185.47875			54,834,000,000,000.00	22,200,000,000	95,804,871,600
Total R210 SPOT									14,834,000,000,000.00	22,200,000,000	95,804,871,600
Total For R210									14,834,000,000,000.00	22,200,000,000	95,804,871,600
R212 On 31/01/2022 Spot Bond			2.42000	148.63317	2.41500	148.64040			446,227,188,000,000.00	184,391,400,000	155,055,800,000
Total R212 SPOT									16,227,188,000,000.00	184,391,400,000	155,055,800,000
Total For R212									16,227,188,000,000.00	184,391,400,000	155,055,800,000
R213 On 28/02/2031 Spot Bond			9.24000	86.14334	9.25000	86.05514			333,092,743,132,000.00	577,174,539,300	430,188,738,800
Total R213 SPOT									13,092,743,132,000.00	577,174,539,300	430,188,738,800
Total For R213									13,092,743,132,000.00	577,174,539,300	430,188,738,800
R214 On 28/02/2041 Spot Bond			9.74000	73.29785	9.74000	73.27891			588,331,006,102,000.00	1,497,775,257,300	828,199,463,900
Total R214 SPOT									18,331,006,102,000.00	497,775,257,300	328,199,463,900
Total For R214									18,331,006,102,000.00	497,775,257,300	328,199,463,900
RCG01 On 24/10/2019 Spot Bond				100.00000	0.00000	100.58885			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RCG01 On 24/10/2017 Spot Bond				100.00000	0.00000	100.54617			0.00	0	0
Total RCG01C SPOT									0.00	0	0
Total For RCG01C									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	101.66376			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	102.00863			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RCSB07 SPOT										0.00	0	0
Total For RCSB07										0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	62.44717	100.00000	62.29589				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF011 On 04/09/2017 Spot Bond			100.00000	97.44473	100.00000	97.19030				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF021 On 04/12/2020 Spot Bond			100.00000	13.07305	100.00000	13.03640				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF031 On 04/04/2018 Spot Bond			100.00000	62.66731	100.00000	62.50570				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF041 On 04/10/2018 Spot Bond			100.00000	41.84506	100.00000	41.73715				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF051 On 04/12/2019 Spot Bond			100.00000	21.04012	100.00000	20.98586				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.64268				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	102.19379				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	103.11132				0.00	360,000,000	180,000,000
Total RDFB05 SPOT										0.00	360,000,000	180,000,000
Total For RDFB05										0.00	360,000,000	180,000,000
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	102.05393				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	32.52746	100.00000	32.44867				0.00	0	0
Total RDFB06/JIBAR SPOT										0.00	0	0
Total For RDFB06/JIBAR										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond				100.00000	0.00000	101.70760				0.00	0	500,000,000

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 RDFB07 SPOT										0.00	0	500,000,000
Total For RDFB07										0.00	0	500,000,000
RDFB0 On 30/09/2021 Spot Bond				100.00000	0.00000	101.34343				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond				100.00000	0.00000	101.93649				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond				100.00000	0.00000	101.49221				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond				100.00000	0.00000	101.31167				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFC3 On 05/10/2017 Spot Bond				100.00000	0.00000	101.04115				0.00	0	0
Total RDFC35 SPOT										0.00	0	0
Total For RDFC35										0.00	0	0
RDFC3 On 22/09/2017 Spot Bond				100.00000	0.00000	101.20600				0.00	0	0
Total RDFC36 SPOT										0.00	0	0
Total For RDFC36										0.00	0	0
RDFC3 On 04/06/2018 Spot Bond				100.00000	0.00000	101.76022				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				100.00000	0.00000	100.47938				0.00	0	0
Total RDFC39 SPOT										0.00	0	0
Total For RDFC39										0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	99.98066				0.00	0	80,000,000
Total REB01 SPOT										0.00	0	80,000,000
Total For REB01										0.00	0	80,000,000
REB01 On 21/05/2018 Spot Bond			100.00000	66.80611	100.00000	66.64428				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				100.00000	0.00000	99.90641				0.00	0	0
Total REB02 SPOT										0.00	0	0
Total For REB02										0.00	0	0
REBC0 On 17/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total REBC05 SPOT										0.00	0	0
Total For REBC05										0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	101.44200				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RED20 On 05/04/2019 Spot Bond				100.00000	0.00000	101.51716				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20 On 05/04/2019 Spot Bond				100.00000	0.00000	101.81191				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20 On 05/01/2020 Spot Bond				100.00000	0.00000	101.49923				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED30 On 16/09/2021 Spot Bond				100.00000	0.00000	101.94207				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RES01 On 02/03/2018 Spot Bond			100.00000	66.18376	100.00000	66.02343				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02 On 02/03/2019 Spot Bond			100.00000	32.56491	100.00000	32.48602				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03 On 02/03/2020 Spot Bond			100.00000	18.83766	100.00000	18.79203				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04 On 02/03/2021 Spot Bond			100.00000	13.31177	100.00000	13.27952				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.08480				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.24669				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.79236				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.94179				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RES34 On 25/08/2019 Spot Bond				100.00000	0.00000	100.96320				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				100.00000	0.00000	99.81414				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond				100.00000	0.00000	100.66979				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES38 On 01/08/2020 Spot Bond				100.00000	0.00000	100.39888				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES39 On 03/05/2018 Spot Bond			100.00000	57.19732	100.00000	57.01875				0.00	0	0
Total RES39U SPOT										0.00	0	0
Total For RES39U										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	81.74587				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	49.13913	100.00000	49.02136				0.00	0	0
Total RPP011U SPOT										0.00	0	0
Total For RPP011U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	19.88334	100.00000	19.83517				0.00	0	0
Total RPP081U SPOT										0.00	0	0
Total For RPP081U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	104.46597				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS002 On 30/04/2025 Spot Bond				100.00000	0.00000	46.18838				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RPS002 SPOT										0.00	0	0
Total For RPS002										0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.18000	105.63397	9.18000	105.60807				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			9.59000	101.39443	9.59000	101.36848				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			10.95000	97.38890	10.95000	97.36053				0.00	0	168,800,000
Total RW28 SPOT										0.00	0	168,800,000
Total For RW28										0.00	0	168,800,000
S1328L On 02/11/2017 Spot Bond			100.00000	82.76644	100.00000	82.57919				0.00	0	0
Total S1328U SPOT										0.00	0	0
Total For S1328U										0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	110.59100	10.00000	110.56200				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK14 On 01/12/2017 Spot Bond			8.03500	102.46166	8.03500	102.43962				0.00	0	1,384,677,200
Total SBK14 SPOT										0.00	0	1,384,677,200
Total For SBK14										0.00	0	1,384,677,200
SBK16 On 15/03/2018 Spot Bond				100.00000	0.00000	101.82477				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				100.00000	0.00000	99.43972				0.00	360,000,000	180,000,000
Total SBK17 SPOT										0.00	360,000,000	180,000,000
Total For SBK17										0.00	360,000,000	180,000,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	99.81498				0.00	0	1,490,000,000
Total SBK18 SPOT										0.00	0	1,490,000,000
Total For SBK18										0.00	0	1,490,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.62438				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				100.00000	0.00000	103.70419				0.00	1,836,000,000	804,000,000
Total SBK20 SPOT										0.00	1,836,000,000	804,000,000
Total For SBK20										0.00	1,836,000,000	804,000,000
SBK21 On 28/01/2020 Spot Bond				100.00000	0.00000	100.57891				0.00	20,000,000	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBK21 SPOT										0.00	20,000,000	10,000,000
Total For SBK21										0.00	20,000,000	10,000,000
SBK22 On 28/05/2020 Spot Bond				100.00000	0.00000	103.54526				0.00	1,520,000,000	1,023,000,000
Total SBK22 SPOT										0.00	1,520,000,000	1,023,000,000
Total For SBK22										0.00	1,520,000,000	1,023,000,000
SBK23 On 28/05/2022 Spot Bond			11.21000	103.80492	11.21000	103.77416			12,331,000,000,000.00	1,100,000,000	1,100,000,000	2,460,000,000
Total SBK23 SPOT									12,331,000,000,000.00	1,100,000,000	1,100,000,000	2,460,000,000
Total For SBK23									12,331,000,000,000.00	1,100,000,000	1,100,000,000	2,460,000,000
SBK24 On 19/10/2020 Spot Bond				100.00000	0.00000	102.95150				0.00	200,000,000	100,000,000
Total SBK24 SPOT										0.00	200,000,000	100,000,000
Total For SBK24										0.00	200,000,000	100,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	11.64909	100.00000	11.62087				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				100.00000	0.00000	102.99803				0.00	1,780,000,000	915,000,000
Total SBK25 SPOT										0.00	1,780,000,000	915,000,000
Total For SBK25										0.00	1,780,000,000	915,000,000
SBK26 On 25/04/2021 Spot Bond			11.25000	106.76059	11.25000	106.72867				0.00	0	0
Total SBK26 SPOT										0.00	0	0
Total For SBK26										0.00	0	0
SBK9 On 10/04/2018 Spot Bond			8.44000	102.94109	8.44000	102.91785				0.00	0	6,506,245,300
Total SBK9 SPOT										0.00	0	6,506,245,300
Total For SBK9										0.00	0	6,506,245,300
SBN33 On 15/09/2017 Spot Bond			8.33500	103.46346	8.33500	103.43998				0.00	0	0
Total SBN33 SPOT										0.00	0	0
Total For SBN33										0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.55153				0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0
SBS13 On 22/09/2017 Spot Bond			7.55500	103.69875	7.55500	103.67745				0.00	0	0
Total SBS13 SPOT										0.00	0	0
Total For SBS13										0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.70860				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				100.00000	0.00000	102.22615				0.00	60,000,000	30,000,000

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 SBS18 SPOT										0.00	60,000,000	30,000,000
Total For SBS18										0.00	60,000,000	30,000,000
SBS19 On 23/06/2021 Spot Bond			8.39000	107.31868	8.39000	107.29459				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			9.67000	104.77327	9.67000	104.74639				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				100.00000	0.00000	101.50591				0.00	860,000,000	430,000,000
Total SBS21 SPOT										0.00	860,000,000	430,000,000
Total For SBS21										0.00	860,000,000	430,000,000
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	100.80772				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			7.95500	103.53188	7.95500	103.50993				0.00	0	0
Total SBS25 SPOT										0.00	0	0
Total For SBS25										0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.16000	104.62152	9.16000	104.59564				0.00	0	154,100,000
Total SBS27 SPOT										0.00	0	154,100,000
Total For SBS27										0.00	0	154,100,000
SBS29 On 12/06/2019 Spot Bond			7.89500	102.89285	7.89500	102.87108				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			9.85000	92.32721	9.85000	92.30309				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	101.57804				0.00	880,000,000	440,000,000
Total SBS30 SPOT										0.00	880,000,000	440,000,000
Total For SBS30										0.00	880,000,000	440,000,000
SBS31 On 12/06/2027 Spot Bond			9.90500	101.02133	9.90500	100.99465				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.36509				0.00	0	48,000,000
Total SBS32 SPOT										0.00	0	48,000,000
Total For SBS32										0.00	0	48,000,000
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	101.42996				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			9.89500	105.18097	9.89500	105.15337			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.63951			0.00	0	60,000,000
Total SBS35 SPOT									0.00	0	60,000,000
Total For SBS35									0.00	0	60,000,000
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	100.26341			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			8.16000	100.02296	8.16000	100.00122			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.46500	98.51202	9.46500	98.48727		5,489,700,000,000.00		580,000,000	290,000,000
Total SBS38 SPOT								5,489,700,000,000.00		580,000,000	290,000,000
Total For SBS38								5,489,700,000,000.00		580,000,000	290,000,000
SBS39 On 29/01/2030 Spot Bond			10.24000	96.83374	10.24000	96.80747			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			8.83000	101.37380	8.83000	101.35001			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	100.74713			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			8.90500	107.05107	8.90500	107.02573			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			9.52500	109.06778	9.52500	109.04020			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			9.86000	108.94923	9.86000	108.92074			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				100.00000	0.00000	100.25295			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS44 SPOT										0.00	0	0
Total For SBS44										0.00	0	0
SBS45 On 15/02/2021 Spot Bond				100.00000	0.00000	100.70742				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			8.96000	107.29124	8.96000	107.26570				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				100.00000	0.00000	100.58727				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond				100.00000	0.00000	100.18036				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				100.00000	0.00000	100.41271				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			9.01000	102.05592	9.01000	102.03149				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			9.63500	101.12924	9.63500	101.10338				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond				100.00000	0.00000	100.43591				0.00	1,320,000,000	660,000,000
Total SBS52 SPOT										0.00	1,320,000,000	660,000,000
Total For SBS52										0.00	1,320,000,000	660,000,000
SBS53 On 03/05/2027 Spot Bond				100.00000	0.00000	100.35401				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond				100.00000	0.00000	101.59133				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				100.00000	0.00000	101.64874				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			9.04000	101.27020	9.04000	101.24574				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond				100.00000	0.00000	101.66670				0.00	0	0
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond				100.00000	0.00000	101.70789				0.00	0	0
Total SBS58 SPOT										0.00	0	0
Total For SBS58										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.87000	274.30904	3.87000	274.25442		43,823,880,000,000.00		11,324,000,000	5,900,000,000	
Total SBSI11 SPOT								13,823,880,000,000.00		11,324,000,000	5,900,000,000	
Total For SBSI11								13,823,880,000,000.00		11,324,000,000	5,900,000,000	
SBSI14 On 07/12/2033 Spot Bond			4.07000	196.44520	4.07000	196.84586				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond				100.00000	0.00000	101.74871				0.00	0	0
Total SBT101 SPOT										0.00	0	0
Total For SBT101										0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	95.02375	100.00000	94.78258				0.00	0	0
Total SCM10U SPOT										0.00	0	0
Total For SCM10U										0.00	0	0
SF2A2L On 11/02/2018 Spot Bond			100.00000	82.53598	100.00000	82.35419				0.00	0	0
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0
SF2BU On 11/02/2018 Spot Bond			100.00000	82.75939	100.00000	82.57709				0.00	0	0
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2018 Spot Bond			100.00000	83.16556	100.00000	82.98237				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2018 Spot Bond			100.00000	83.36865	100.00000	83.18502				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	101.38429				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond				100.00000	0.00000	101.38442				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond				100.00000	0.00000	100.34156				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				100.00000	0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.01769				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	110.59100	10.00000	110.56200				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS19 On 10/09/2017 Spot Bond			8.53500	104.51788	8.53500	104.49358				0.00	0	0
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	100.19574				0.00	0	0
Total SHS22 SPOT										0.00	0	0
Total For SHS22										0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	101.25225				0.00	0	0
Total SHS23 SPOT										0.00	0	0
Total For SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	101.29196				0.00	0	0
Total SHS24 SPOT										0.00	0	0
Total For SHS24										0.00	0	0
SHS25 On 29/06/2020 Spot Bond			9.41000	102.35375	9.41000	102.32803				0.00	0	0
Total SHS25 SPOT										0.00	0	0
Total For SHS25										0.00	0	0
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	101.29196				0.00	0	0
Total SHS26 SPOT										0.00	0	0
Total For SHS26										0.00	0	0
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	101.33690				0.00	0	0
Total SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0
SHS29L On 03/12/2018 Spot Bond			100.00000	46.00319	100.00000	45.89174				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS29U SPOT										0.00	0	0
Total For SHS29U										0.00	0	0
SHS30 On 05/04/2020 Spot Bond				100.00000	0.00000	101.12827				0.00	0	0
Total SHS30 SPOT										0.00	0	0
Total For SHS30										0.00	0	0
SHS31 On 05/10/2022 Spot Bond				100.00000	0.00000	101.15155				0.00	0	0
Total SHS31 SPOT										0.00	0	0
Total For SHS31										0.00	0	0
SHS32 On 10/07/2020 Spot Bond				100.00000	0.00000	101.00637				0.00	0	0
Total SHS32 SPOT										0.00	0	0
Total For SHS32										0.00	0	0
SHS33 On 10/10/2022 Spot Bond				100.00000	0.00000	101.02681				0.00	0	0
Total SHS33 SPOT										0.00	0	0
Total For SHS33										0.00	0	0
SLI3 On 15/08/2018 Spot Bond			8.34000	100.40553	8.34000	100.38324				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SLI4 On 15/08/2021 Spot Bond				100.00000	0.00000	100.04745				0.00	0	300,000,000
Total SLI4 SPOT										0.00	0	300,000,000
Total For SLI4										0.00	0	300,000,000
SLRA1 On 15/08/2019 Spot Bond				100.00000	0.00000	100.04515				0.00	0	0
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond				100.00000	0.00000	100.04629				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond				100.00000	0.00000	100.04729				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				100.00000	0.00000	100.04760				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond				100.00000	0.00000	100.05162				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				100.00000	0.00000	100.05242				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SNT01 On 15/09/2017 Spot Bond			8.13500	103.47924	8.13500	103.45631				0.00	0	3,770,000,000
Total SNT01 SPOT										0.00	0	3,770,000,000
Total For SNT01										0.00	0	3,770,000,000
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	101.02050				0.00	0	100,000,000
Total SNT02 SPOT										0.00	0	100,000,000
Total For SNT02										0.00	0	100,000,000
SNT03 On 12/04/2023 Spot Bond			10.51000	109.35241	10.51000	109.32181				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				100.00000	0.00000	101.36006				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SPDA10 On 21/08/2021 Spot Bond				100.00000	0.00000	99.90835				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	99.92138				0.00	0	0
Total SPDA4 SPOT										0.00	0	0
Total For SPDA4										0.00	0	0
SPDA5 On 21/08/2017 Spot Bond				100.00000	0.00000	99.91654				0.00	0	174,000,000
Total SPDA5 SPOT										0.00	0	174,000,000
Total For SPDA5										0.00	0	174,000,000
SPDA6 On 21/08/2019 Spot Bond				100.00000	0.00000	99.91223				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				100.00000	0.00000	99.90542				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				100.00000	0.00000	99.90247				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				100.00000	0.00000	99.91030				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00 On 09/09/2019 Spot Bond				100.00000	0.00000	101.84923				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SPG002 SPOT									0.00	0	0
Total For SPG002									0.00	0	0
SPG00: On 31/10/2019 Spot Bond				100.00000	0.00000	100.44434			0.00	0	0
Total SPG003 SPOT									0.00	0	0
Total For SPG003									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	101.01767			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			9.21000	100.05031	9.21000	100.02570		5,526,000,000,000.00	600,000,000	300,000,000	
Total SSA06 SPOT								5,526,000,000,000.00	600,000,000	300,000,000	
Total For SSA06								5,526,000,000,000.00	600,000,000	300,000,000	
SSN00: On 31/03/2021 Spot Bond			9.08000	95.51831	9.08000	95.49514		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			9.08000	95.51831	9.08000	95.49514		0.00	0	0	
Total SSN005 SPOT								0.00	0	0	
Total For SSN005								0.00	0	0	
SSN00: On 15/09/2017 Spot Bond			7.81500	103.50449	7.81500	103.48245		0.00	0	0	
Total SSN009 SPOT								0.00	0	0	
Total For SSN009								0.00	0	0	
SSN01: On 31/01/2025 Spot Bond			3.90000	87.91335	3.90000	116.13058		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			10.09500	104.04911	10.09500	104.02112		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			11.12000	74.75954	11.12000	74.73756		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				100.00000	0.00000	100.66682		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				100.00000	0.00000	100.79712		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				100.00000	0.00000	101.37114		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN027 On 07/12/2023 Spot Bond				100.00000	0.00000	102.08241				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN029 On 17/03/2020 Spot Bond				100.00000	0.00000	101.51658				0.00	360,000,000	90,000,000
Total SSN033 SPOT										0.00	360,000,000	90,000,000
Total For SSN033										0.00	360,000,000	90,000,000
SSN033 On 02/06/2020 Spot Bond				100.00000	0.00000	101.96763				0.00	320,000,000	80,000,000
Total SSN034 SPOT										0.00	320,000,000	80,000,000
Total For SSN034										0.00	320,000,000	80,000,000
SSN034 On 17/11/2020 Spot Bond				100.00000	0.00000	99.99978				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN035 On 18/12/2020 Spot Bond				100.00000	0.00000	107.38958				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SSN036 On 01/06/2021 Spot Bond				100.00000	0.00000	102.10130				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN037 On 26/01/2021 Spot Bond			9.55000	100.58476	9.55000	100.55927				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN038 On 13/10/2023 Spot Bond				100.00000	0.00000	100.93289				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN040 On 13/10/2023 Spot Bond			9.31000	105.60858	9.31000	105.58233				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN041 On 01/12/2017 Spot Bond				100.00000	0.00000	95.36880				0.00	0	0
Total SSN042 SPOT										0.00	0	0
Total For SSN042										0.00	0	0
SSN042 On 31/01/2038 Spot Bond			4.00000	100.17854	4.00000	100.15829				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN043 On 09/02/2027 Spot Bond				100.00000	0.00000	100.17615				0.00	560,000,000	280,000,000

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 SSN044 SPOT										0.00	560,000,000	280,000,000
Total For SSN044										0.00	560,000,000	280,000,000
SSN044 On 14/02/2018 Spot Bond				100.00000	0.00000	100.00753				0.00	0	0
Total SSN045 SPOT										0.00	0	0
Total For SSN045										0.00	0	0
SSN045 On 30/04/2027 Spot Bond				100.00000	0.00000	100.44319				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN046 On 05/04/2027 Spot Bond				100.00000	0.00000	101.01344				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN047 On 21/06/2018 Spot Bond				100.00000	0.00000	101.28289				0.00	0	0
Total SSN048 SPOT										0.00	0	0
Total For SSN048										0.00	0	0
SSN048 On 30/09/2027 Spot Bond				100.00000	0.00000	100.74546				0.00	0	0
Total SSN049 SPOT										0.00	0	0
Total For SSN049										0.00	0	0
SSN049 On 08/12/2023 Spot Bond			3.45000	111.95454	3.45000	278.71637				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.54500	100.39248	9.54500	100.36691				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				100.00000	0.00000	102.09038				0.00	244,364,000	61,091,000
Total T12A10 SPOT										0.00	244,364,000	61,091,000
Total For T12A10										0.00	244,364,000	61,091,000
T12A11 On 21/08/2019 Spot Bond				100.00000	0.00000	100.45949				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			9.01000	99.96284	9.01000	99.93850				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A10 On 21/08/2018 Spot Bond				100.00000	0.00000	100.12364				0.00	0	90,000,000
Total T13A10 SPOT										0.00	0	90,000,000
Total For T13A10										0.00	0	90,000,000
T13A11 On 21/08/2020 Spot Bond				100.00000	0.00000	99.90115				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			8.91000	103.85063	8.91000	103.82563				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				100.00000	0.00000	99.90903				0.00	0	83,333,200
Total T13A13 SPOT										0.00	0	83,333,200
Total For T13A13										0.00	0	83,333,200
T13A14 On 21/08/2018 Spot Bond				100.00000	0.00000	100.12364				0.00	0	160,000,000
Total T13A14 SPOT										0.00	0	160,000,000
Total For T13A14										0.00	0	160,000,000
T13A15 On 21/08/2020 Spot Bond				100.00000	0.00000	99.90137				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			9.01000	103.27662	9.01000	103.25148				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				100.00000	0.00000	99.91063				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				100.00000	0.00000	99.60628				0.00	0	200,000,000
Total T13A19 SPOT										0.00	0	200,000,000
Total For T13A19										0.00	0	200,000,000
T13A20 On 21/08/2020 Spot Bond			8.96000	101.93880	8.96000	101.91412				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T14A10 On 21/11/2019 Spot Bond				100.00000	0.00000	99.91111				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				100.00000	0.00000	99.90880				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			9.15000	102.17447	9.15000	102.14949				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.79134				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	101.08039				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	101.04840				0.00	0	130,000,000
Total TFS135 SPOT										0.00	0	130,000,000
Total For TFS135										0.00	0	130,000,000
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	101.06991				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				100.00000	0.00000	100.00296				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				100.00000	0.00000	100.47429				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				100.00000	0.00000	100.49036				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS143 On 17/11/2017 Spot Bond				100.00000	0.00000	99.99997				0.00	0	0
Total TFS143 SPOT										0.00	0	0
Total For TFS143										0.00	0	0
TFS144 On 20/03/2020 Spot Bond				100.00000	0.00000	101.39778				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				100.00000	0.00000	101.43862				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				100.00000	0.00000	100.11477				0.00	0	0
Total TFS146 SPOT										0.00	0	0
Total For TFS146										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH11A1 On 18/07/2018 Spot Bond				100.00000	0.00000	100.76436				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond				100.00000	0.00000	100.79024				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	100.72240	8.73000	100.69902				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2018 Spot Bond				100.00000	0.00000	100.63058				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2018 Spot Bond				100.00000	0.00000	100.95183				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			8.59000	100.34218	8.59000	100.31924				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2018 Spot Bond				100.00000	0.00000	100.61692				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2018 Spot Bond				100.00000	0.00000	100.95183				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				100.00000	0.00000	101.04507				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2018 Spot Bond				100.00000	0.00000	100.81773				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				100.00000	0.00000	100.81450				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				100.00000	0.00000	100.89769				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				100.00000	0.00000	100.89446				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C2 On 18/07/2018 Spot Bond				100.00000	0.00000	100.86621				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				100.00000	0.00000	101.14881				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				100.00000	0.00000	101.15202				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				100.00000	0.00000	101.13596				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				100.00000	0.00000	99.89547				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				100.00000	0.00000	99.91116				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			8.96000	100.30398	8.96000	100.27970				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				100.00000	0.00000	99.91277				0.00	0	53,996,800
Total TH12A4 SPOT										0.00	0	53,996,800
Total For TH12A4										0.00	0	53,996,800
TH12A5 On 21/08/2019 Spot Bond				100.00000	0.00000	99.90901				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			8.87000	99.33569	8.87000	99.31187				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				100.00000	0.00000	99.91331				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				100.00000	0.00000	99.90901				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond			8.98000	98.72600	8.98000	98.70205				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond				100.00000	0.00000	99.90418				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				100.00000	0.00000	99.90418				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				100.00000	0.00000	99.90418				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond				100.00000	0.00000	99.90418				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond				100.00000	0.00000	99.89561				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	99.89561				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				100.00000	0.00000	99.89561				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C3 On 21/08/2019 Spot Bond				100.00000	0.00000	99.89572				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12C4 On 21/08/2019 Spot Bond				100.00000	0.00000	99.86096				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D1 On 21/08/2019 Spot Bond				100.00000	0.00000	99.86096				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D2 On 21/08/2019 Spot Bond				100.00000	0.00000	99.96561				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D3 On 21/08/2019 Spot Bond				100.00000	0.00000	99.86159				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A1 On 21/08/2018 Spot Bond				100.00000	0.00000	99.91525				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A2 On 21/08/2018 Spot Bond				100.00000	0.00000	99.91288				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A3 On 21/08/2020 Spot Bond				100.00000	0.00000	100.30451				0.00	0	7,000,000,000
Total TH13A3 SPOT										0.00	0	7,000,000,000
Total For TH13A3										0.00	0	7,000,000,000
TH13A4 On 21/08/2020 Spot Bond			9.11000	100.46642	9.11000	100.44169				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A5 On 21/08/2018 Spot Bond				100.00000	0.00000	99.91514				0.00	0	113,636,200
Total TH13A5 SPOT										0.00	0	113,636,200
Total For TH13A5										0.00	0	113,636,200
TH13A6 On 21/08/2018 Spot Bond				100.00000	0.00000	100.00881				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond				100.00000	0.00000	99.30584				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A8 On 21/08/2020 Spot Bond			9.00000	101.55062	9.00000	101.52593				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A9 On 21/08/2018 Spot Bond				100.00000	0.00000	99.90903				0.00	0	95,000,000
Total TH13A9 SPOT										0.00	0	95,000,000
Total For TH13A9										0.00	0	95,000,000
TH13B1 On 21/08/2020 Spot Bond				100.00000	0.00000	99.90408				0.00	0	1,590,000,000
Total TH13B1 SPOT										0.00	0	1,590,000,000
Total For TH13B1										0.00	0	1,590,000,000
TH13B2 On 21/08/2020 Spot Bond				100.00000	0.00000	99.90398				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.00000	0.00000	99.89536				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				100.00000	0.00000	99.89755				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				100.00000	0.00000	99.90441				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				100.00000	0.00000	99.89655				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				100.00000	0.00000	99.89569				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				100.00000	0.00000	99.88990				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				100.00000	0.00000	99.88770				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				100.00000	0.00000	99.89064				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	99.86117				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				100.00000	0.00000	99.86117				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				100.00000	0.00000	99.85164				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				100.00000	0.00000	99.85327				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D4 On 21/08/2020 Spot Bond				100.00000	0.00000	99.85903				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A On 21/11/2017 Spot Bond				100.00000	0.00000	99.87744				0.00	0	0
Total TH14A1 SPOT										0.00	0	0
Total For TH14A1										0.00	0	0
TH14A2 On 21/11/2019 Spot Bond				100.00000	0.00000	99.58464				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A3 On 21/11/2021 Spot Bond				100.00000	0.00000	99.90728				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A4 On 21/11/2021 Spot Bond			9.05000	106.05060	9.05000	106.02510				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A5 On 21/02/2018 Spot Bond				100.00000	0.00000	99.91971				0.00	0	0
Total TH14A5 SPOT										0.00	0	0
Total For TH14A5										0.00	0	0
TH14A6 On 21/11/2019 Spot Bond				100.00000	0.00000	99.91111				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond				100.00000	0.00000	99.90815				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A8 On 21/11/2021 Spot Bond			9.00000	102.69862	9.00000	103.42657				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A9 On 21/05/2018 Spot Bond				100.00000	0.00000	99.91850				0.00	0	0
Total TH14A9 SPOT										0.00	0	0
Total For TH14A9										0.00	0	0
TH14B On 21/11/2021 Spot Bond				100.00000	0.00000	99.90066				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond				100.00000	0.00000	99.90391				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B: On 21/11/2021 Spot Bond				100.00000	0.00000	99.90522				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				100.00000	0.00000	99.89524				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				100.00000	0.00000	99.89740				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				100.00000	0.00000	99.89871				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				100.00000	0.00000	99.86280				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				100.00000	0.00000	99.86506				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				100.00000	0.00000	99.86819				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
THE9B: On 18/07/2019 Spot Bond				100.00000	0.00000	100.84681				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				100.00000	0.00000	102.24806				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				100.00000	0.00000	101.17687				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			8.86000	96.64000	8.86000	96.57997				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	24.84147	100.00000	24.79434				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL20/R On 25/11/2020 Spot Bond			10.00000	110.59100	10.00000	110.56200			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	13.92352	100.00000	13.88006			0.00	0	0
Total TL21U SPOT									0.00	0	0
Total For TL21U									0.00	0	0
TLC01 On 22/09/2017 Spot Bond				100.00000	0.00000	103.37075			0.00	0	0
Total TLC01 SPOT									0.00	0	0
Total For TLC01									0.00	0	0
TLC02 On 22/03/2018 Spot Bond				100.00000	0.00000	101.32570			0.00	0	0
Total TLC02 SPOT									0.00	0	0
Total For TLC02									0.00	0	0
TN17 On 14/11/2017 Spot Bond			7.62500	102.73634	7.62500	102.71527			0.00	0	12,251,513,839
Total TN17 SPOT									0.00	0	12,251,513,839
Total For TN17									0.00	0	12,251,513,839
TN17/R On 14/11/2017 Spot Bond			100.00000	84.30050	100.00000	84.11481			0.00	0	0
Total TN17/R203 SPOT									0.00	0	0
Total For TN17/R203									0.00	0	0
TN20 On 17/09/2020 Spot Bond			8.79000	108.90853	8.79000	108.88307		828,018,000,000,000.00	94,200,000,000	47,110,700,000	
Total TN20 SPOT								828,018,000,000,000.00	94,200,000,000	47,110,700,000	
Total For TN20								828,018,000,000,000.00	94,200,000,000	47,110,700,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	22.09717	100.00000	22.04852			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	16.51563	100.00000	16.47562			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	14.45889	100.00000	14.40887			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			9.43000	109.35744	9.43000	109.33006		104,861,600,000,000.00	11,120,000,000	4,047,800,000	
Total TN23 SPOT								104,861,600,000,000.00	11,120,000,000	4,047,800,000	
Total For TN23								104,861,600,000,000.00	11,120,000,000	4,047,800,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	14.15806	100.00000	14.12690			0.00	0	0
Total TN23/R2023 SPOT									0.00	0	0
Total For TN23/R2023									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25 On 19/08/2025 Spot Bond			10.43500	94.98418	10.43500	94.95750			602,308,200,000,000.00	57,720,000,000	15,480,000,000
Total TN25 SPOT									12,308,200,000,000.00	57,720,000,000	15,480,000,000
Total For TN25									12,308,200,000,000.00	57,720,000,000	15,480,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	9.61621	100.00000	9.59470			0.00	0	0
Total TN25/R186 SPOT									0.00	0	0
Total For TN25/R186									0.00	0	0
TN27 On 14/11/2027 Spot Bond			10.58500	91.91101	10.58500	91.88526			38,529,400,000,000.00	3,640,000,000	1,010,000,000
Total TN27 SPOT									18,529,400,000,000.00	3,640,000,000	1,010,000,000
Total For TN27									18,529,400,000,000.00	3,640,000,000	1,010,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	11.01930	100.00000	10.99505			0.00	0	0
Total TN27/R186 SPOT									0.00	0	0
Total For TN27/R186									0.00	0	0
TN30 On 09/10/2030 Spot Bond			11.24000	98.70955	11.24000	98.68007			202,320,000,000,000.00	18,000,000,000	9,300,000,000
Total TN30 SPOT									12,320,000,000,000.00	18,000,000,000	9,300,000,000
Total For TN30									12,320,000,000,000.00	18,000,000,000	9,300,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	123.84057	8.00000	123.81404			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			11.87000	95.03487	11.87000	95.00493			66,472,000,000,000.00	5,600,000,000	2,800,000,000
Total TN40 SPOT									16,472,000,000,000.00	5,600,000,000	2,800,000,000
Total For TN40									16,472,000,000,000.00	5,600,000,000	2,800,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	103.81895	10.75000	103.78926			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			100.00000	0.00000	0.00000	99.94038			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			100.00000	0.00000	0.00000	100.05195			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			100.00000	0.00000	0.00000	100.00000			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			100.00000	0.00000	0.00000	100.00000			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TORQ7 On 15/08/2019 Spot Bond				100.00000	0.00000	100.04445				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				100.00000	0.00000	100.04553				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2018 Spot Bond				100.00000	0.00000	100.04713				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	110.59100	10.00000	110.56200				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 05/04/2018 Spot Bond				100.00000	0.00000	101.29029				0.00	0	500,000,000
Total TPDA03 SPOT										0.00	0	500,000,000
Total For TPDA03										0.00	0	500,000,000
TPDA0 On 10/04/2019 Spot Bond				100.00000	0.00000	101.17942				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				100.00000	0.00000	102.16588				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			9.01000	103.42071	9.01000	103.39595				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				100.00000	0.00000	101.56789				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A On 14/12/2020 Spot Bond				100.00000	0.00000	101.63920				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			9.26000	102.84235	9.26000	102.81692				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A On 14/12/2018 Spot Bond				100.00000	0.00000	101.56963				0.00	0	0
Total TRA2A4 SPOT										0.00	0	0
Total For TRA2A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2A1 On 14/12/2020 Spot Bond				100.00000	0.00000	101.63920				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A6 On 14/12/2020 Spot Bond			9.06000	104.46327	9.06000	103.44461				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2020 Spot Bond				100.00000	0.00000	101.75230				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B2 On 14/12/2020 Spot Bond				100.00000	0.00000	101.79579				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond				100.00000	0.00000	101.97834				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C2 On 14/12/2020 Spot Bond				100.00000	0.00000	102.04784				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				100.00000	0.00000	102.49910				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D2 On 14/12/2020 Spot Bond				100.00000	0.00000	102.49910				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRAA2 On 14/06/2019 Spot Bond				100.00000	0.00000	101.62994				0.00	945,440,000	472,720,000
Total TRAA2 SPOT										0.00	945,440,000	472,720,000
Total For TRAA2										0.00	945,440,000	472,720,000
TRAA4U On 14/06/2019 Spot Bond			100.00000	32.05450	100.00000	31.97685				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond				100.00000	0.00000	101.65674				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2U On 14/06/2019 Spot Bond			100.00000	32.33207	100.00000	32.25374				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAC1 On 14/06/2019 Spot Bond				100.00000	0.00000	101.66544				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	32.56338	100.00000	32.48450				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				100.00000	0.00000	101.55595				0.00	0	266,050,000
Total TRAD1 SPOT										0.00	0	266,050,000
Total For TRAD1										0.00	0	266,050,000
TRAD2 On 14/06/2019 Spot Bond			100.00000	35.38535	100.00000	35.29963				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				100.00000	0.00000	104.87833				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	38.48489	100.00000	38.39166				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	29.63290	100.00000	29.56111				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	16.33156	100.00000	16.29200				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP219 On 17/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP219 SPOT										0.00	0	0
Total For TSP219										0.00	0	0
TSP220 On 26/10/2017 Spot Bond				100.00000	0.00000	98.50151				0.00	0	0
Total TSP220 SPOT										0.00	0	0
Total For TSP220										0.00	0	0
TSP221 On 26/04/2018 Spot Bond				100.00000	0.00000	94.57426				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				100.00000	0.00000	94.26478				0.00	0	0
Total TSP222 SPOT										0.00	0	0
Total For TSP222										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP222 On 23/11/2017 Spot Bond				100.00000	0.00000	97.90393			0.00	0	0
Total TSP223 SPOT									0.00	0	0
Total For TSP223									0.00	0	0
TSP224 On 24/05/2018 Spot Bond				100.00000	0.00000	93.97921			0.00	0	0
Total TSP224 SPOT									0.00	0	0
Total For TSP224									0.00	0	0
TSP225 On 07/12/2017 Spot Bond				100.00000	0.00000	97.60676			0.00	0	0
Total TSP225 SPOT									0.00	0	0
Total For TSP225									0.00	0	0
TSP226 On 07/06/2018 Spot Bond				100.00000	0.00000	93.73208			0.00	0	0
Total TSP226 SPOT									0.00	0	0
Total For TSP226									0.00	0	0
TSP227 On 21/06/2018 Spot Bond				100.00000	0.00000	93.45102			0.00	0	0
Total TSP227 SPOT									0.00	0	0
Total For TSP227									0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	25.45248	100.00000	28.11101			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				100.00000	0.00000	100.63466			0.00	0	0
Total TUHF01 SPOT									0.00	0	0
Total For TUHF01									0.00	0	0
TWC23 On 17/08/2017 Spot Bond				100.00000	0.00000	102.01701			0.00	0	0
Total TWC236 SPOT									0.00	0	0
Total For TWC236									0.00	0	0
TWC23 On 18/08/2017 Spot Bond				100.00000	0.00000	101.97661			0.00	0	0
Total TWC237 SPOT									0.00	0	0
Total For TWC237									0.00	0	0
TWC23 On 31/08/2017 Spot Bond				100.00000	0.00000	101.63098			0.00	0	0
Total TWC238 SPOT									0.00	0	0
Total For TWC238									0.00	0	0
TWC23 On 09/10/2017 Spot Bond				100.00000	0.00000	100.88088			0.00	0	0
Total TWC239 SPOT									0.00	0	0
Total For TWC239									0.00	0	0
TWC24 On 13/10/2017 Spot Bond				100.00000	0.00000	100.72414			0.00	0	0
Total TWC240 SPOT									0.00	0	0
Total For TWC240									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC24 On 28/08/2017 Spot Bond				100.00000	0.00000	101.71244				0.00	0	0
Total TWC241 SPOT										0.00	0	0
Total For TWC241										0.00	0	0
TWC24 On 16/10/2017 Spot Bond				100.00000	0.00000	100.73049				0.00	0	0
Total TWC242 SPOT										0.00	0	0
Total For TWC242										0.00	0	0
TWC24 On 23/10/2017 Spot Bond				100.00000	0.00000	100.49861				0.00	0	0
Total TWC243 SPOT										0.00	0	0
Total For TWC243										0.00	0	0
TWC24 On 26/10/2017 Spot Bond				100.00000	0.00000	100.45706				0.00	0	0
Total TWC244 SPOT										0.00	0	0
Total For TWC244										0.00	0	0
TWC24 On 10/11/2017 Spot Bond				100.00000	0.00000	100.12424				0.00	0	0
Total TWC245 SPOT										0.00	0	0
Total For TWC245										0.00	0	0
TWC24 On 10/11/2017 Spot Bond			100.00000	84.37394	100.00000	84.18644				0.00	0	0
Total TWC246 SPOT										0.00	0	0
Total For TWC246										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.11000	109.62648	9.11000	109.59994				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.56500	109.09384	10.56500	109.06332				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA1U On 20/07/2025 Spot Bond			100.00000	10.07372	100.00000	10.02941				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJB1U On 20/07/2025 Spot Bond			100.00000	9.93346	100.00000	9.88977				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCPA1U On 20/07/2025 Spot Bond			100.00000	9.72717	100.00000	9.68440				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPB1U On 20/07/2025 Spot Bond			100.00000	9.54542	100.00000	9.50344				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJA03L On 20/10/2023 Spot Bond			100.00000	8.46272	100.00000	8.44221			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	8.84044	100.00000	8.81901			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	9.36747	100.00000	9.34477			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	9.43343	100.00000	9.41058			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	9.47782	100.00000	9.45486			0.00	0	0
Total VJA07U SPOT									0.00	0	0
Total For VJA07U									0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	9.51191	100.00000	9.48886			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	11.07714	100.00000	11.04256			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	8.25685	100.00000	8.23686			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	8.61705	100.00000	8.59617			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	9.13308	100.00000	9.11095			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	9.26864	100.00000	9.24618			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	9.29756	100.00000	9.27503			0.00	0	0
Total VJB07U SPOT									0.00	0	0
Total For VJB07U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VJB08L On 20/01/2025 Spot Bond			100.00000	9.33184	100.00000	9.30923				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	10.86407	100.00000	10.83015				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC19 On 06/09/2017 Spot Bond				100.00000	0.00000	103.74055				0.00	0	0
Total VKC19 SPOT										0.00	0	0
Total For VKC19										0.00	0	0
VKC20 On 29/09/2017 Spot Bond				100.00000	0.00000	101.10737				0.00	0	0
Total VKC20 SPOT										0.00	0	0
Total For VKC20										0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	62.39184	100.00000	62.24069				0.00	0	0
Total VKE01U SPOT										0.00	0	0
Total For VKE01U										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	101.49023				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				100.00000	0.00000	100.21222				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	101.74931				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond				100.00000	0.00000	101.27221				0.00	11,100,000,000	3,700,000,000
Total VKE08 SPOT										0.00	11,100,000,000	3,700,000,000
Total For VKE08										0.00	11,100,000,000	3,700,000,000
VKE09 On 08/07/2020 Spot Bond				100.00000	0.00000	100.98972				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				100.00000	0.00000	101.00614				0.00	0	7,200,000,000
Total VKE10 SPOT										0.00	0	7,200,000,000
Total For VKE10										0.00	0	7,200,000,000
VPA03L On 20/10/2023 Spot Bond			100.00000	9.57279	100.00000	9.54960				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPA04L On 20/01/2024 Spot Bond			100.00000	5.12308	100.00000	5.11067			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	9.18124	100.00000	9.15899			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	9.27002	100.00000	9.24757			0.00	0	0
Total VPA06U SPOT									0.00	0	0
Total For VPA06U									0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	9.18688	100.00000	9.16463			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	9.18669	100.00000	9.16443			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	10.76277	100.00000	10.72917			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	9.77885	100.00000	9.75517			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	4.89970	100.00000	4.88784			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	8.89333	100.00000	8.87179			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	9.05174	100.00000	9.02980			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	8.96495	100.00000	8.94324			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	8.96549	100.00000	8.94376			0.00	0	0
Total VPB08U SPOT									0.00	0	0
Total For VPB08U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VPB09I On 20/04/2025 Spot Bond			100.00000	10.50208	100.00000	10.46929				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	25.96232	100.00000	25.89943				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			2.99500	249.80059	2.99500	249.75684				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			7.65000	104.18872	7.65000	104.16747				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			8.00000	104.43053	8.00000	104.40827				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.26000	104.34281	8.26000	104.31986				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/I On 28/05/2021 Spot Bond			100.00000	15.03636	100.00000	15.00326				0.00	0	0
Total WSP5/R203 SPOT										0.00	0	0
Total For WSP5/R203										0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.03500	86.38458	7.03500	86.36836				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										1.71e+017	127,563,294,000	213,964,772,014
Total for SPOT :										1.71e+017	127,563,294,000	213,964,772,014
Total Futures										1.71e+017	127,563,303,863	213,965,704,300
Total Options										0.00	0	73,720
Grand Total:										1.71e+017	127,563,303,863	213,965,778,020