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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 31/08/2017

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			10.85139	75.97644	10.86843	75.87349			0.00	0	9,466
ES33 On 01/02/2018 Bond Future			10.95960	77.37397	10.97730	77.26881			0.00	0	0
ES33 On 03/05/2018 Bond Future			11.06500	75.02691	11.08333	74.91975			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 02/11/2017 Bond Future	10.66	Put			1,273.99000	1.27399	1,171,040		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			1,212.13000	1.21213	1,109,180		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			1,150.35000	1.15035	1,047,400		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			134.55000	0.13455	239,710		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			193.70000	0.19370	298,860		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			75.32000	0.07532	180,480		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.20	Call			676.66000	0.67666	783,820		0.00	0	0

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			734.23000	0.73423	841,390		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			791.73000	0.79173	898,890		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			11.09666	78.56205	11.11317	78.44995			0.00	0	7,957
ES42	On	01/02/2018	Bond Future			11.20128	80.00689	11.21842	79.89240			0.00	0	0
ES42	On	03/05/2018	Bond Future			11.30832	77.23921	11.32608	77.12259			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			129.60289	129.60289	129.47943	129.47943			0.00	0	2,291
I2025	On	01/02/2018	Bond Future			130.68010	130.68010	130.55414	130.55414			0.00	0	0
I2025	On	03/05/2018	Bond Future			133.17662	133.17662	133.04823	133.04823			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			3,490.57000	3.49057	3,367,110		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			3,500.57000	3.50057	3,377,110		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			3,480.57000	3.48057	3,357,110		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			3,335.86000	3.33586	3,209,900		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			3,345.86000	3.34586	3,219,900		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			3,325.86000	3.32586	3,199,900		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Put			171.77000	0.17177	43,380		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Put			151.77000	0.15177	23,380		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Put			161.77000	0.16177	33,380		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Call			0.00000	0.00000	0,000		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			99.94460	99.94460	99.95147	99.95147			0.00	0	1,370
I2029	On	01/02/2018	Bond Future			101.81790	101.81790	101.82474	101.82474			0.00	0	0
I2029	On	03/05/2018	Bond Future			102.73513	102.73513	102.74203	102.74203			0.00	0	0

Contract 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			104.12113	104.12113	104.33488	104.33488			0.00	0	5,174
I2033 On 01/02/2018 Bond Future			106.07271	106.07271	106.29018	106.29018			0.00	0	0
I2033 On 03/05/2018 Bond Future			107.00079	107.00079	107.22238	107.22238			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			5,735.12000	5.73512	5,948,870		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			5,745.12000	5.74512	5,958,870		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			5,755.12000	5.75512	5,968,870		0.00	0	0
I2033 On 01/02/2018 Bond Future	109.66	Put			3,369.82000	3.36982	3,587,290		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			3,349.82000	3.34982	3,567,290		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			3,359.82000	3.35982	3,577,290		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			477.62000	0.47762	699,210		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			487.62000	0.48762	709,210		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			467.62000	0.46762	689,210		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			127.33332	127.33332	128.78654	128.78654			0.00	0	19,544
I2038 On 01/02/2018 Bond Future			128.19897	128.19897	129.67920	129.67920			0.00	0	0
I2038 On 03/05/2018 Bond Future			130.64812	130.64812	132.15669	132.15669			0.00	0	0
Total I2038 Future									0.00	0	19,544
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			8,023.46000	8.02346	9,476,680		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			8,033.46000	8.03346	9,486,680		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			8,013.46000	8.01346	9,466,680		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			7,260.80000	7.26080	8,741,030		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			7,270.80000	7.27080	8,751,030		0.00	0	0

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			7,250.80000	7.25080	8,731,030		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Put			113.31000	0.11331	1,621,880		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Put			123.31000	0.12331	1,631,880		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Put			133.31000	0.13331	1,641,880		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	19,544
I2046	On	02/11/2017	Bond Future			123.31965	123.31965	123.32780	123.32780			0.00	0	21,292
I2046	On	01/02/2018	Bond Future			125.63095	125.63095	125.63917	125.63917			0.00	0	0
I2046	On	03/05/2018	Bond Future			126.41580	126.41580	126.42410	126.42410			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			12,982.20000	12.98220	12,990,350		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			12,992.20000	12.99220	13,000,350		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			12,972.20000	12.97220	12,980,350		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			7,260.83000	7.26083	7,269,050		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			7,270.83000	7.27083	7,279,050		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			7,280.83000	7.28083	7,289,050		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Put			1,515.90000	1.51590	1,524,200		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Put			1,525.90000	1.52590	1,534,200		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Put			1,505.90000	1.50590	1,514,200		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			131.53293	131.53293	132.42438	132.42438			0.00	0	22,382
I2050	On	01/02/2018	Bond Future			132.30700	132.30700	133.21506	133.21506			0.00	0	0
I2050	On	03/05/2018	Bond Future			134.83467	134.83467	135.76006	135.76006			0.00	0	0
Total I2050 Future												0.00	0	22,382
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			12,235.62000	12.23562	13,127,070		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
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			12,245.62000	12.24562	13,137,070		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			12,225.62000	12.22562	13,117,070		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			7,024.94000	7.02494	7,933,000		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			7,034.94000	7.03494	7,943,000		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			7,014.94000	7.01494	7,923,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Call			140.06000	0.14006	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Put			0.00000	0.00000	785,330		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Call			130.06000	0.13006	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Put			0.00000	0.00000	795,330		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Call			150.06000	0.15006	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Put			0.00000	0.00000	775,330		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	22,382
R186	On	02/11/2017	Bond Future			8.59779	115.82490	8.61888	115.68336		7.36	114,898,300.80	992	162,111
R186	On	01/02/2018	Bond Future			8.64634	112.65532	8.66840	112.51076		7.42	0.00	0	198
R186	On	03/05/2018	Bond Future			8.69410	114.75849	8.71715	114.61110		7.29	0.00	0	0
Total R186 Future												114,898,300.80	992	162,309
R186	On	02/11/2017	Bond Future	8.89	Call			2,493.83000	2.49383	2,592,370	7.44	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			695.20000	0.69520	652,200	7.44	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			2,540.20000	2.54020	2,639,630	7.44	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			675.97000	0.67597	633,860	7.44	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			2,448.00000	2.44800	2,545,650	7.43	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			715.02000	0.71502	671,130	7.43	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Call			1,887.67000	1.88767	1,972,790	7.36	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Put			1,012.96000	1.01296	956,540	7.36	0.00	0	3,750
R186	On	02/11/2017	Bond Future	9.00	Call			3,022.83000	3.02283	3,130,600	7.50	0.00	0	0
R186	On	02/11/2017	Bond Future	9.00	Put			505.43000	0.50543	471,660	7.50	0.00	0	5,000
R186	On	01/02/2018	Bond Future	8.75	Put			1,938.15000	1.93815	1,837,690	7.42	0.00	0	820
R186	On	01/02/2018	Bond Future	8.97	Call			3,329.59000	3.32959	3,387,740	7.54	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			1,377.91000	1.37791	1,291,500	7.54	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Call			320.26000	0.32026	329,140	7.05	0.00	0	1,460
R186	On	01/02/2018	Bond Future	8.98	Call			3,371.49000	3.37149	3,430,420	7.55	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			1,355.87000	1.35587	1,270,240	7.55	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Call			3,287.92000	3.28792	3,345,310	7.54	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			1,400.22000	1.40022	1,313,050	7.54	0.00	0	0

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	8.75	Call			2,470.72000	2.47072	2,514,820	7.42	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Put			1,312.67000	1.31267	1,228,300	7.56	0.00	0	6,200
R186	On	01/02/2018	Bond Future	9.25	Call			4,581.68000	4.58168	4,660,690	7.70	0.00	0	0
R186	On	01/02/2018	Bond Future	9.25	Put			858.55000	0.85855	793,000	7.70	0.00	0	820
R186	On	01/02/2018	Bond Future	8.50	Put			2,766.13000	2.76613	2,662,950	7.32	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Call			1,656.29000	1.65629	1,697,670	7.32	0.00	0	1,460
R186	On	01/02/2018	Bond Future	7.75	Put			6,554.33000	6.55433	6,418,650	7.05	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Call			3,456.00000	3.45600	3,516,190	7.56	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			2,223.30000	2.22330	2,120,080	7.38	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			3,483.37000	3.48337	3,528,130	7.39	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			2,197.39000	2.19739	2,094,760	7.39	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			3,520.94000	3.52094	3,566,300	7.39	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			2,172.07000	2.17207	2,070,040	7.39	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			3,446.35000	3.44635	3,490,520	7.38	0.00	0	0
Total R186 Option												0.00	0	19,510
Total For R186												114,898,300.80	992	181,819
R197	On	02/11/2017	Bond Future			301.01445	301.01445	301.03587	301.03587			0.00	0	2,350
R197	On	01/02/2018	Bond Future			299.60796	299.60796	299.62908	299.62908			0.00	0	0
R197	On	03/05/2018	Bond Future			305.33165	305.33165	305.35326	305.35326			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			4,124.13000	4.12413	4,145,550		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			4,134.13000	4.13413	4,155,550		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			4,114.13000	4.11413	4,135,550		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			2,030.92000	2.03092	2,052,040		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			2,040.92000	2.04092	2,062,040		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			2,050.92000	2.05092	2,072,040		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Call			893.26000	0.89326	871,650		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			913.26000	0.91326	891,650		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			903.26000	0.90326	881,650		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			240.66472	240.66472	240.68079	240.68079			0.00	0	28,758
R202	On	01/02/2018	Bond Future			241.43180	241.43180	241.44787	241.44787			0.00	0	0
R202	On	03/05/2018	Bond Future			246.04416	246.04416	246.06042	246.06042			0.00	0	0
Total R202 Future												0.00	0	28,758
R202	On	02/11/2017	Bond Future	253.90	Put			13,219.21000	13.21921	13,235,280		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			13,229.21000	13.22921	13,245,280		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			13,209.21000	13.20921	13,225,280		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			7,622.13000	7.62213	7,638,200		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			7,632.13000	7.63213	7,648,200		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			7,612.13000	7.61213	7,628,200		0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			1,419.58000	1.41958	1,435,840		0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			1,429.58000	1.42958	1,445,840		0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			1,409.58000	1.40958	1,425,840		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	28,758
R2023	On	02/11/2017	Bond Future			7.87051	100.92321	7.89161	100.83331		4.12	254,326,489.20	2,520	56,480
R2023	On	01/02/2018	Bond Future			7.90012	102.77957	7.92260	102.68765		4.47	0.00	0	0
R2023	On	03/05/2018	Bond Future			7.91938	100.76851	7.94327	100.67481		4.42	0.00	0	0
Total R2023 Future												254,326,489.20	2,520	56,480
R2023	On	02/11/2017	Bond Future	8.56	Call			2,839.73000	2.83973	2,924,700	4.28	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			42.90000	0.04290	37,970	4.28	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			2,878.64000	2.87864	2,963,830	4.28	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Put			40.71000	0.04071	36,000	4.28	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			2,917.60000	2.91760	3,003,010	4.28	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			38.58000	0.03858	34,090	4.28	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			584.52000	0.58452	543,190	4.57	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			2,221.29000	2.22129	2,272,380	4.58	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			573.30000	0.57330	532,470	4.58	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Call			2,164.02000	2.16402	2,214,100	4.57	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Put			596.15000	0.59615	554,310	4.57	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			2,192.46000	2.19246	2,243,050	4.57	0.00	0	0

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			913.13000	0.91313	862,570	4.50	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			2,210.10000	2.21010	2,252,400	4.50	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			939.51000	0.93951	888,110	4.50	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Call			2,235.55000	2.23555	2,277,980	4.50	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			926.39000	0.92639	875,120	4.50	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			2,260.84000	2.26084	2,303,980	4.50	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												254,326,489.20	2,520	56,480
R2030	On	02/11/2017	Bond Future			9.16252	93.68348	9.17846	93.57451			0.00	0	58,401
R2030	On	01/02/2018	Bond Future			9.21831	91.40184	9.23486	91.29053			0.00	0	0
R2030	On	03/05/2018	Bond Future			9.27674	93.10809	9.29388	92.99467			0.00	0	0
Total R2030 Future												0.00	0	58,401
R2030	On	02/11/2017	Bond Future	9.35	Call			1,161.59000	1.16159	1,270,560		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			1,228.67000	1.22867	1,337,640		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			1,094.43000	1.09443	1,203,400		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		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			968.31000	0.96831	1,079,620		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			1,034.51000	1.03451	1,145,820		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	01/02/2018	Bond Future	9.37	Call			902.05000	0.90205	1,013,360		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Call			1,348.98000	1.34898	1,462,400		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			1,413.73000	1.41373	1,527,150		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			1,284.16000	1.28416	1,397,580		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												0.00	0	58,401
R2032	On	02/11/2017	Bond Future			9.40691	91.82170	9.42803	91.66787		10.82	19,282,557.00	210	35,444
R2032	On	01/02/2018	Bond Future			9.46871	93.51055	9.49058	93.35356		10.72	0.00	0	0
R2032	On	03/05/2018	Bond Future			9.52914	91.09915	9.55175	90.93920		11.11	0.00	0	0
Total R2032 Future												19,282,557.00	210	35,444
R2032	On	02/11/2017	Bond Future	9.49	Call			1,878.67000	1.87867	1,959,500	10.82	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			1,429.44000	1.42944	1,356,440	10.82	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Call			1,918.27000	1.91827	2,000,170	10.82	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			1,396.84000	1.39684	1,324,910	10.82	0.00	0	0

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			1,839.54000	1.83954	1,919,290	10.81	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			1,462.58000	1.46258	1,388,500	10.81	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Put			3,806.87000	3.80687	3,684,490	10.57	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Call			1,688.88000	1.68888	1,723,490	10.57	0.00	0	7,500
R2032	On	01/02/2018	Bond Future	9.45	Put			2,780.32000	2.78032	2,660,560	10.69	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.45	Call			2,488.71000	2.48871	2,525,940	10.69	0.00	0	750
R2032	On	01/02/2018	Bond Future	9.40	Put			2,966.55000	2.96655	2,846,800	10.67	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.40	Call			2,313.79000	2.31379	2,351,030	10.67	0.00	0	6,800
R2032	On	01/02/2018	Bond Future	9.30	Put			3,366.29000	3.36629	3,246,780	10.62	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.30	Call			1,985.07000	1.98507	2,022,550	10.62	0.00	0	7,800
R2032	On	01/02/2018	Bond Future	9.56	Call			2,896.94000	2.89694	2,938,550	10.77	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			2,401.17000	2.40117	2,285,790	10.77	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			2,935.44000	2.93544	2,977,790	10.77	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			2,368.57000	2.36857	2,253,930	10.77	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			2,858.46000	2.85846	2,899,350	10.76	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			2,433.87000	2.43387	2,317,770	10.76	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Call			3,861.44000	3.86144	3,963,730	11.26	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			2,822.56000	2.82256	2,764,900	11.26	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Call			3,900.81000	3.90081	4,003,610	11.27	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			2,792.47000	2.79247	2,735,320	11.27	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			3,940.08000	3.94008	4,043,380	11.28	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			2,762.35000	2.76235	2,705,700	11.28	0.00	0	0
Total R2032 Option												0.00	0	22,850
Total For R2032												19,282,557.00	210	58,294
R2035	On	02/11/2017	Bond Future			9.65049	95.17873	9.66653	95.05171			0.00	0	20,633
R2035	On	01/02/2018	Bond Future			9.71816	96.92947	9.73478	96.79969			0.00	0	0
R2035	On	03/05/2018	Bond Future			9.78070	94.23865	9.79786	94.10640			0.00	0	0
Total R2035 Future												0.00	0	20,633
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			528.59000	0.52859	401,570		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			448.85000	0.44885	321,830		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			608.43000	0.60843	481,410		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Put			37.30000	0.03730	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Call			40.70000	0.04070	170,480		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Call			118.60000	0.11860	248,380		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	92,480		0.00	0	0

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	Call			781.30000	0.78130	913,550		0.00	0	0
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			857.26000	0.85726	989,510		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			705.25000	0.70525	837,500		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	20,633
R2037	On	02/11/2017	Bond Future			9.75796	91.43331	9.77395	91.30746		12.92	0.00	0	54,031
R2037	On	01/02/2018	Bond Future			9.82180	88.85995	9.83834	88.73144		12.82	0.00	0	160
R2037	On	03/05/2018	Bond Future			9.88777	90.51875	9.90484	90.38777		12.69	0.00	0	0
Total R2037 Future												0.00	0	54,191
R2037	On	02/11/2017	Bond Future	9.66	Call			1,549.36000	1.54936	1,574,840	12.74	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			2,452.26000	2.45226	2,351,890	12.74	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Call			1,583.63000	1.58363	1,609,850	12.75	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			2,406.73000	2.40673	2,307,100	12.75	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			1,515.39000	1.51539	1,540,140	12.73	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			2,498.21000	2.49821	2,397,110	12.73	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Put			3,076.92000	3.07692	3,011,060	12.87	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Call			2,895.49000	2.89549	2,958,670	12.88	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Put			3,038.01000	3.03801	2,972,680	12.88	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Call			2,934.71000	2.93471	2,998,420	12.89	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Put			2,999.48000	2.99948	2,934,680	12.89	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Call			2,856.54000	2.85654	2,919,190	12.87	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			4,128.37000	4.12837	4,201,620	12.90	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Put			3,479.45000	3.47945	3,421,720	12.90	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			4,046.76000	4.04676	4,119,200	12.88	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			3,549.57000	3.54957	3,491,030	12.88	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			4,087.48000	4.08748	4,160,320	12.89	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			3,514.37000	3.51437	3,456,230	12.89	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	54,191
R204	On	02/11/2017	Bond Future			6.89794	104.19461	6.89084	104.20222		0.29	0.00	0	46,398
R204	On	01/02/2018	Bond Future			6.73520	102.07301	6.72644	102.08037		0.66	0.00	0	0
R204	On	03/05/2018	Bond Future			6.40285	103.97863	6.39057	103.98607		0.49	0.00	0	0
Total R204 Future												0.00	0	46,398
R204	On	02/11/2017	Bond Future	7.75	Call			914.51000	0.91451	906,900	0.33	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			0.00000	0.00000	0,000	0.33	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Call			925.08000	0.92508	917,470	0.33	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			0.00000	0.00000	0,000	0.33	0.00	0	0

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			903.93000	0.90393	896,320	0.33	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			0.00000	0.00000	0,000	0.33	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Call			485.67000	0.48567	479,150	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			38.42000	0.03842	39,260	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			492.85000	0.49285	486,300	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			37.25000	0.03725	38,060	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			478.52000	0.47852	472,020	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			39.63000	0.03963	40,490	0.68	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			461.52000	0.46152	455,110	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			38.99000	0.03899	40,020	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			466.54000	0.46654	460,110	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			37.99000	0.03799	39,000	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			456.30000	0.45630	449,910	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			39.79000	0.03979	40,840	0.51	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	46,398
R2040	On	02/11/2017	Bond Future			9.86373	94.66744	9.87973	94.53346		13.61	0.00	0	15,712
R2040	On	01/02/2018	Bond Future			9.92871	91.90326	9.94526	91.76642		13.47	0.00	0	0
R2040	On	03/05/2018	Bond Future			9.99572	93.61884	10.01279	93.47944		13.34	0.00	0	0
Total R2040 Future												0.00	0	15,712
R2040	On	02/11/2017	Bond Future	9.65	Put			3,253.15000	3.25315	3,156,300	13.40	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			1,329.85000	1.32985	1,367,730	13.41	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			3,197.85000	3.19785	3,101,750	13.41	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			1,361.35000	1.36135	1,399,980	13.42	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			3,143.01000	3.14301	3,047,660	13.42	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			1,298.68000	1.29868	1,335,810	13.40	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Call			2,982.29000	2.98229	2,999,710	13.40	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			3,523.80000	3.52380	3,404,380	13.40	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			3,022.59000	3.02259	3,039,610	13.41	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			3,480.79000	3.48079	3,360,970	13.41	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			2,942.27000	2.94227	2,959,860	13.40	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			3,567.22000	3.56722	3,447,970	13.40	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put			3,894.82000	3.89482	3,828,410	13.39	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call			4,321.32000	4.32132	4,394,750	13.40	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			3,856.65000	3.85665	3,790,680	13.40	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			4,363.99000	4.36399	4,437,850	13.41	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			3,818.49000	3.81849	3,752,950	13.41	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			4,278.55000	4.27855	4,351,540	13.39	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	15,712

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			9.88738	91.73933	9.90335	91.60424		14.28	0.00	0	24,276
R2044	On	01/02/2018	Bond Future			9.95027	89.04646	9.96678	88.90848		14.12	0.00	0	0
R2044	On	03/05/2018	Bond Future			10.01500	90.70873	10.03202	90.56815		13.99	0.00	0	0
Total R2044 Future												0.00	0	24,276
R2044	On	02/11/2017	Bond Future	9.67	Call			1,318.00000	1.31800	1,353,630	14.08	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Put			3,327.08000	3.32708	3,227,620	14.08	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Call			1,349.42000	1.34942	1,385,780	14.09	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Put			3,270.83000	3.27083	3,172,100	14.09	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Call			1,287.07000	1.28707	1,321,950	14.08	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Put			3,383.96000	3.38396	3,283,750	14.08	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Put			3,591.58000	3.59158	3,467,380	14.06	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Call			3,072.01000	3.07201	3,085,430	14.07	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Put			3,548.09000	3.54809	3,423,530	14.07	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Call			2,990.92000	2.99092	3,004,840	14.06	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Put			3,635.73000	3.63573	3,511,670	14.06	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Call			3,031.21000	3.03121	3,044,990	14.06	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Call			4,443.73000	4.44373	4,515,120	14.08	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Put			3,886.01000	3.88601	3,816,820	14.08	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Call			4,487.14000	4.48714	4,558,970	14.09	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Put			3,847.88000	3.84788	3,779,130	14.09	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Call			4,400.52000	4.40052	4,471,470	14.07	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Put			3,924.46000	3.92446	3,854,830	14.07	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	24,276
R2048	On	02/11/2017	Bond Future			9.84806	91.07401	9.86405	90.93493		14.13	45,537,005.00	500	78,989
R2048	On	01/02/2018	Bond Future			9.91192	92.74920	9.92844	92.60726		13.96	0.00	0	170
R2048	On	03/05/2018	Bond Future			9.97096	90.04376	9.98798	89.89911		14.52	0.00	0	0
Total R2048 Future												45,537,005.00	500	79,159
R2048	On	02/11/2017	Bond Future	9.65	Call			1,321.47000	1.32147	1,358,120	13.92	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Put			3,215.49000	3.21549	3,113,060	13.92	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Call			1,354.22000	1.35422	1,391,680	13.93	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Put			3,158.18000	3.15818	3,056,560	13.93	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Call			1,289.23000	1.28923	1,325,080	13.91	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Put			3,273.47000	3.27347	3,170,240	13.91	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Call			3,277.99000	3.27799	3,339,430	14.10	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Put			3,522.60000	3.52260	3,442,100	14.10	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Call			3,321.08000	3.32108	3,383,090	14.11	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Put			3,479.55000	3.47955	3,399,620	14.11	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Call			3,235.42000	3.23542	3,296,290	14.10	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Put			3,566.33000	3.56633	3,485,260	14.10	0.00	0	0

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			4,582.85000	4.58285	4,655,640	14.58	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Put			3,975.40000	3.97540	3,903,540	14.58	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Call			4,627.38000	4.62738	4,700,620	14.58	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Put			3,936.17000	3.93617	3,864,760	14.58	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Call			4,538.21000	4.53821	4,610,840	14.57	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Put			4,014.66000	4.01466	3,942,640	14.57	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												45,537,005.00	500	79,159
R207	On	02/11/2017	Bond Future			7.24328	102.26387	7.25925	102.23206		1.20	0.00	0	41,067
R207	On	01/02/2018	Bond Future			7.21072	100.50371	7.22911	100.47095		1.51	0.00	0	0
R207	On	03/05/2018	Bond Future			7.16567	102.37999	7.18701	102.34656		1.38	0.00	0	0
Total R207 Future												0.00	0	41,067
R207	On	02/11/2017	Bond Future	8.04	Call			1,539.97000	1.53997	1,571,660	1.32	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			0.50000	0.00050	0,380	1.32	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			1,559.44000	1.55944	1,591,140	1.32	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			0.45000	0.00045	0,340	1.32	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Call			1,520.49000	1.52049	1,552,170	1.31	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			0.55000	0.00055	0,420	1.31	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Call			831.71000	0.83171	855,310	1.57	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			156.32000	0.15632	147,160	1.57	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Call			845.09000	0.84509	868,880	1.57	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			152.05000	0.15205	143,080	1.57	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Call			818.21000	0.81821	841,630	1.57	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put			160.47000	0.16047	151,130	1.57	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Call			838.17000	0.83817	857,700	1.43	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Put			240.67000	0.24067	226,770	1.43	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Call			849.48000	0.84948	869,170	1.43	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Put			236.44000	0.23644	222,700	1.43	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Call			827.23000	0.82723	846,580	1.43	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Put			245.27000	0.24527	231,190	1.43	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	41,067
R208	On	02/11/2017	Bond Future			7.43752	98.66443	7.45865	98.60281		2.19	0.00	0	32,637
R208	On	01/02/2018	Bond Future			7.43864	100.47918	7.46179	100.41603		2.58	0.00	0	0
R208	On	03/05/2018	Bond Future			7.42758	98.95379	7.45297	98.88940		2.46	0.00	0	0
Total R208 Future												0.00	0	32,637
R208	On	02/11/2017	Bond Future	8.19	Call			2,108.38000	2.10838	2,169,170	2.34	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			4.46000	0.00446	3,630	2.34	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			2,136.41000	2.13641	2,197,260	2.34	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			4.11000	0.00411	3,340	2.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/11/2017	Bond Future	8.18	Call			2,080.33000	2.08033	2,141,080	2.34	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			4.81000	0.00481	3,940	2.34	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Call			1,314.59000	1.31459	1,362,520	2.65	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			289.97000	0.28997	274,750	2.65	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			1,334.52000	1.33452	1,382,750	2.65	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			282.99000	0.28299	268,070	2.65	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			1,294.56000	1.29456	1,342,410	2.65	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			296.86000	0.29686	281,560	2.65	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			453.90000	0.45390	437,100	2.53	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			1,269.72000	1.26972	1,316,810	2.52	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			470.05000	0.47005	452,750	2.52	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			1,286.68000	1.28668	1,334,020	2.53	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Put			461.92000	0.46192	444,870	2.53	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			1,303.74000	1.30374	1,351,330	2.53	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	32,637
R209	On	02/11/2017	Bond Future			9.61473	71.86460	9.63066	71.75874		13.04	3,593,230.00	50	115,573
R209	On	01/02/2018	Bond Future			9.67305	73.18634	9.68948	73.07833		12.82	0.00	0	0
R209	On	03/05/2018	Bond Future			9.72997	71.40333	9.74690	71.29321		13.34	0.00	0	0
Total R209 Future												3,593,230.00	50	115,573
R209	On	02/11/2017	Bond Future	9.53	Call			1,235.16000	1.23516	1,277,450	12.92	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			1,908.02000	1.90802	1,844,450	12.92	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			1,264.39000	1.26439	1,307,280	12.92	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			1,869.98000	1.86998	1,807,010	12.92	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			1,206.34000	1.20634	1,247,930	12.91	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			1,946.56000	1.94656	1,882,290	12.91	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Put			4,630.54000	4.63054	4,536,080	12.61	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Call			253.36000	0.25336	264,760	12.61	0.00	0	2,248
R209	On	02/11/2017	Bond Future	10.00	Call			3,034.53000	3.03453	3,108,010	13.26	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Put			645.20000	0.64520	612,820	13.26	0.00	0	1,138
R209	On	02/11/2017	Bond Future	10.60	Call			6,129.25000	6.12925	6,227,210	13.80	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Put			109.83000	0.10983	101,930	13.80	0.00	0	1,300
R209	On	02/11/2017	Bond Future	9.75	Call			1,972.81000	1.97281	2,029,840	13.04	0.00	0	0
R209	On	02/11/2017	Bond Future	9.75	Put			1,187.28000	1.18728	1,138,450	13.04	0.00	0	6,500
R209	On	02/11/2017	Bond Future	8.30	Put			9,727.05000	9.72705	9,621,720	12.46	0.00	0	0
R209	On	02/11/2017	Bond Future	8.30	Call			9.46000	0.00946	9,990	12.46	0.00	0	2,800
R209	On	02/11/2017	Bond Future	9.58	Call			1,385.51000	1.38551	1,431,150	12.95	0.00	0	0
R209	On	02/11/2017	Bond Future	9.58	Put			1,722.96000	1.72296	1,662,740	12.95	0.00	0	1,350
R209	On	02/11/2017	Bond Future	9.33	Put			2,777.00000	2.77700	2,699,300	12.80	0.00	0	0
R209	On	02/11/2017	Bond Future	9.33	Call			738.72000	0.73872	766,880	12.80	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			2,499.76000	2.49976	2,565,690	13.16	0.00	0	0
R209	On	02/11/2017	Bond Future	9.88	Put			873.29000	0.87329	833,360	13.16	0.00	0	1,350
R209	On	01/02/2018	Bond Future	10.10	Call			4,011.62000	4.01162	4,045,930	13.13	0.00	0	0
R209	On	01/02/2018	Bond Future	10.10	Put			1,391.01000	1.39101	1,317,310	13.13	0.00	0	3,000
R209	On	01/02/2018	Bond Future	9.73	Call			2,596.10000	2.59610	2,613,580	12.81	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			2,330.78000	2.33078	2,240,250	12.81	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			2,527.64000	2.52764	2,545,640	12.80	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			2,393.09000	2.39309	2,303,080	12.80	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Call			3,602.98000	3.60298	3,631,670	13.04	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Put			1,607.14000	1.60714	1,527,820	13.04	0.00	0	7,500
R209	On	01/02/2018	Bond Future	9.72	Call			2,561.85000	2.56185	2,579,400	12.80	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			2,361.87000	2.36187	2,271,410	12.80	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			3,485.01000	3.48501	3,553,490	13.44	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			2,755.88000	2.75588	2,714,240	13.44	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Call			3,415.24000	3.41524	3,483,030	13.42	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			2,814.22000	2.81422	2,771,890	13.42	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Call			3,450.05000	3.45005	3,518,180	13.43	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			2,784.93000	2.78493	2,742,940	13.43	0.00	0	0
Total R209 Option												0.00	0	28,536
Total For R209												3,593,230.00	50	144,109
R210	On	02/11/2017	Bond Future			185.50213	185.50213	185.51503	185.51503			0.00	0	2,179
R210	On	01/02/2018	Bond Future			188.97912	188.97912	188.99192	188.99192			0.00	0	0
R210	On	03/05/2018	Bond Future			190.14078	190.14078	190.15384	190.15384			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			6,564.97000	6.56497	6,577,870		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			6,574.97000	6.57497	6,587,870		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			6,554.97000	6.55497	6,567,870		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Put			3,378.08000	3.37808	3,390,880		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			3,388.08000	3.38808	3,400,880		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			3,368.08000	3.36808	3,380,880		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			1,286.16000	1.28616	1,299,220		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			1,296.16000	1.29616	1,309,220		0.00	0	0

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			1,306.16000	1.30616	1,319,220		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			151.13281	151.13281	150.95697	150.95697			0.00	0	4,247
R212	On	01/02/2018	Bond Future			151.90557	151.90557	151.72617	151.72617			0.00	0	0
R212	On	03/05/2018	Bond Future			154.80757	154.80757	154.62473	154.62473			0.00	0	0
Total R212 Future												0.00	0	4,247
R212	On	02/11/2017	Bond Future	152.41	Put			1,453.03000	1.45303	1,277,190		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			1,463.03000	1.46303	1,287,190		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			1,443.03000	1.44303	1,267,190		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			2,973.83000	2.97383	2,794,430		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			2,983.83000	2.98383	2,804,430		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			2,963.83000	2.96383	2,784,430		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Call			334.73000	0.33473	517,570		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Call			324.73000	0.32473	507,570		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Call			344.73000	0.34473	527,570		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Put			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	4,247
R213	On	02/11/2017	Bond Future			9.27012	84.13723	9.29120	83.99737		10.59	6,478,566.71	77	63,304
R213	On	01/02/2018	Bond Future			9.32966	85.68482	9.35149	85.54210		10.50	0.00	0	0
R213	On	03/05/2018	Bond Future			9.38395	83.73487	9.40649	83.58952		10.88	0.00	0	0
Total R213 Future												6,478,566.71	77	63,304
R213	On	02/11/2017	Bond Future	9.35	Call			1,688.33000	1.68833	1,741,300	10.52	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			1,299.95000	1.29995	1,213,060	10.52	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			1,724.72000	1.72472	1,778,320	10.52	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			1,270.54000	1.27054	1,184,280	10.52	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			1,652.35000	1.65235	1,704,710	10.51	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			1,329.84000	1.32984	1,242,340	10.51	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Call			2,575.63000	2.57563	2,657,400	10.63	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			2,129.90000	2.12990	2,068,950	10.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/02/2018	Bond Future	9.43	Call			2,611.00000	2.61100	2,693,370	10.64	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			2,100.49000	2.10049	2,040,140	10.64	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			2,540.73000	2.54073	2,621,880	10.62	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			2,159.86000	2.15986	2,098,290	10.62	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Call			3,560.28000	3.56028	3,654,140	11.13	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			2,516.30000	2.51630	2,464,810	11.13	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			3,596.51000	3.59651	3,690,810	11.13	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			2,489.28000	2.48928	2,438,230	11.13	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			3,524.22000	3.52422	3,617,620	11.12	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			2,543.57000	2.54357	2,491,620	11.12	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												6,478,566.71	77	63,304
R214	On	02/11/2017	Bond Future			9.76634	71.37988	9.78229	71.27023		13.84	0.00	0	44,733
R214	On	01/02/2018	Bond Future			9.82754	72.69281	9.84399	72.58094		13.57	0.00	0	0
R214	On	03/05/2018	Bond Future			9.88397	70.75386	9.90090	70.63986		14.15	0.00	0	0
Total R214 Future												0.00	0	44,733
R214	On	02/11/2017	Bond Future	9.59	Call			1,062.38000	1.06238	1,080,800	13.60	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			2,403.17000	2.40317	2,311,940	13.60	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			1,088.90000	1.08890	1,107,920	13.61	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			2,358.94000	2.35894	2,268,310	13.61	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			1,036.29000	1.03629	1,054,220	13.60	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			2,447.94000	2.44794	2,356,220	13.60	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Call			2,520.53000	2.52053	2,577,400	13.64	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			2,615.65000	2.61565	2,560,650	13.64	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			2,554.77000	2.55477	2,612,110	13.65	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			2,581.88000	2.58188	2,527,350	13.65	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			2,486.52000	2.48652	2,542,920	13.64	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			2,649.76000	2.64976	2,594,290	13.64	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Call			3,572.30000	3.57230	3,639,700	14.38	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			3,043.66000	3.04366	2,997,060	14.38	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			3,608.01000	3.60801	3,675,760	14.39	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			3,013.01000	3.01301	2,966,760	14.39	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			3,536.97000	3.53697	3,603,790	14.37	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			3,074.80000	3.07480	3,027,620	14.37	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	44,733
Total for Bond												444,116,148.71	4,349	1,048,223
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			574.85200	574.85200	574.14300	574.14300			5,748,520.00	1	672
GOVI	On	01/02/2018	GOVI			585.42600	585.42600	584.70200	584.70200			0.00	0	0
GOVI	On	03/05/2018	GOVI			596.35700	596.35700	595.61800	595.61800			0.00	0	0
Total GOVI Future												5,748,520.00	1	672
GOVI	On	02/11/2017	GOVI	572.45	Call			16,930.00000	1.69300	24,020,000		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			16,830.00000	1.68300	23,920,000		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			17,030.00000	1.70300	24,120,000		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			36,720.00000	3.67200	43,960,000		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			36,620.00000	3.66200	43,860,000		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			36,820.00000	3.68200	44,060,000		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			53,480.00000	5.34800	60,870,000		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			53,380.00000	5.33800	60,770,000		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			53,280.00000	5.32800	60,670,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												5,748,520.00	1	672
Total for GOVI												5,748,520.00	1	672
AL37	On	02/11/2017	Index Future			559.11900	559.11900	558.68000	558.68000			0.00	0	0
AL37	On	01/02/2018	Index Future			569.40400	569.40400	568.95500	568.95500			0.00	0	0
AL37	On	03/05/2018	Index Future			580.03500	580.03500	579.57700	579.57700			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			642.61000	642.61000	641.82300	641.82300			0.00	0	0
AL7T	On	01/02/2018	Index Future			654.43000	654.43000	653.62700	653.62700			0.00	0	0
AL7T	On	03/05/2018	Index Future			666.64900	666.64900	665.83000	665.83000			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			576.06800	576.06800	575.36100	575.36100			0.00	0	616
ALBI	On	01/02/2018	Index Future			586.66500	586.66500	585.94200	585.94200			0.00	0	0
ALBI	On	03/05/2018	Index Future			597.61800	597.61800	596.88200	596.88200			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			249.75700	249.75700	250.14200	250.14200			0.00	0	1,163
IGOV	On	01/02/2018	Index Future			254.43800	254.43800	254.83000	254.83000			0.00	0	0
IGOV	On	03/05/2018	Index Future			259.29900	259.29900	259.69800	259.69800			0.00	0	0
Total IGOV Future												0.00	0	1,163
Total For IGOV												0.00	0	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									0.00	0	1,779
JIBAR F On 20/09/2017		Jibar Future	7.01000	92.99000	7.01000	92.99000			0.00	0	0
JIBAR F On 18/10/2017		Jibar Future	6.90000	93.10000	6.90000	93.10000			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	6.76000	93.24000	6.76000	93.24000			0.00	0	0
JIBAR F On 17/01/2018		Jibar Future	6.75000	93.25000	6.75000	93.25000			0.00	0	0
JIBAR F On 21/02/2018		Jibar Future	6.67000	93.33000	6.67000	93.33000			0.00	0	0
JIBAR F On 20/03/2018		Jibar Future	6.66000	93.34000	6.66000	93.34000			0.00	0	2,500
JIBAR F On 20/06/2018		Jibar Future	6.56000	93.44000	6.56000	93.44000			0.00	0	0
JIBAR F On 19/09/2018		Jibar Future	6.55000	93.45000	6.55000	93.45000			0.00	0	0
JIBAR F On 19/12/2018		Jibar Future	6.58000	93.42000	6.58000	93.42000			0.00	0	0
JIBAR F On 20/03/2019		Jibar Future	6.64000	93.36000	6.64000	93.36000			0.00	0	0
JIBAR F On 19/06/2019		Jibar Future	6.71000	93.29000	6.71000	93.29000			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	94.10293	94.10293	94.13502	94.13502			0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	91.09538	91.09538	91.13616	91.13616			0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	89.84079	89.84079	89.89143	89.89143			0.00	0	0
10Y ST On 21/09/2026		Interest Rate Swap	92.01939	92.01939	92.07815	92.07815			0.00	0	0
10Y ST On 21/12/2026		Interest Rate Swap	95.82100	95.82100	95.88600	95.88600			0.00	0	0
10Y ST On 15/03/2027		Interest Rate Swap	94.37548	94.37548	94.44766	94.44766			0.00	0	0
10Y ST On 21/06/2027		Interest Rate Swap	96.46274	96.46274	96.54159	96.54159			0.00	0	0
10Y ST On 20/09/2027		Interest Rate Swap	100.20693	100.20693	100.28940	100.28940			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	99.61250	99.61250	99.61250	99.61250			0.00	0	0
1Y STN On 21/12/2017		Interest Rate Swap	99.74263	99.74263	99.74266	99.74266			0.00	0	0
1Y STN On 15/03/2018		Interest Rate Swap	99.61491	99.61491	99.61662	99.61662			0.00	0	0
1Y STN On 21/06/2018		Interest Rate Swap	99.66383	99.66383	99.66870	99.66870			0.00	0	0
1Y STN On 20/09/2018		Interest Rate Swap	99.73356	99.73356	99.74181	99.74181			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	99.77381	99.77381	99.77389	99.77389			0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	98.89202	98.89202	98.89358	98.89358			0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	98.35803	98.35803	98.36267	98.36267			0.00	0	0
2Y STN On 21/09/2018		Interest Rate Swap	98.19838	98.19838	98.20672	98.20672			0.00	0	0
2Y STN On 21/12/2018		Interest Rate Swap	98.47000	98.47000	98.48000	98.48000			0.00	0	0
2Y STN On 15/03/2019		Interest Rate Swap	98.76043	98.76043	98.77180	98.77180			0.00	0	0
2Y STN On 21/06/2019		Interest Rate Swap	99.05442	99.05442	99.06963	99.06963			0.00	0	0

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			99.36975	99.36975	99.39284	99.39284			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			95.26915	95.26915	95.29682	95.29682			0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			94.45018	94.45018	94.48117	94.48117			0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			93.61134	93.61134	93.64620	93.64620			0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			93.76251	93.76251	93.80125	93.80125			0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			95.94342	95.94342	95.98602	95.98602			0.00	0	51
5Y STN On 15/03/2022 Interest Rate Swap			96.05886	96.05886	96.10525	96.10525			0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			97.25483	97.25483	97.30425	97.30425			0.00	0	0
5Y STN On 20/09/2022 Interest Rate Swap			99.46184	99.46184	99.51040	99.51040			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 :									449,864,668.71	4,350	1,053,225
AA05 On 22/03/2019 Spot Bond			8.44500	105.37150	8.44500	105.34783			0.00	0	300,000,000
Total AA05 SPOT									0.00	0	300,000,000
Total For AA05									0.00	0	300,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.30007			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	13.64497	100.00000	13.61191			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			9.60500	103.34484	9.60500	103.31836			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	110.28700	10.00000	110.25800			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	100.46644			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	100.41166			0.00	0	200,000,000
Total AB011 SPOT									0.00	0	200,000,000
Total For AB011									0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB013 On 21/11/2018 Spot Bond			8.96500	101.63772	8.96500	101.61351			0.00	0	1,500,000,000
Total AB013 SPOT									0.00	0	1,500,000,000
Total For AB013									0.00	0	1,500,000,000
AB014L On 19/11/2019 Spot Bond			100.00000	22.46048	100.00000	22.40607			0.00	0	0
Total AB014U SPOT									0.00	0	0
Total For AB014U									0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	103.16513	10.84000	103.13554			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	23.43040	100.00000	23.37364			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	23.44325	100.00000	23.39165			0.00	0	0
Total AB017U SPOT									0.00	0	0
Total For AB017U									0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	100.01814	11.37000	99.98758			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	17.59120	100.00000	17.54812			0.00	0	0
Total AB019U SPOT									0.00	0	0
Total For AB019U									0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	100.06341	11.81000	100.03171			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	11.25354	100.00000	11.22597			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	15.54696	100.00000	15.50930			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	16.92951	100.00000	16.90305			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	15.04164	100.00000	15.00521			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	15.72866	100.00000	15.69405			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	13.33234	100.00000	13.30595			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	12.80909	100.00000	12.77806			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	12.35486	100.00000	12.30052			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	111.11200	10.00000	111.08300			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	159.67127	4.48000	266.55720			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	13.61091	100.00000	13.56841			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	102.12514			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	103.29813			0.00	0	3,000,000,000
Total ABFN08 SPOT									0.00	0	3,000,000,000
Total For ABFN08									0.00	0	3,000,000,000
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	101.97390			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	100.62160			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	101.10631			0.00	0	370,000,000
Total ABFN12 SPOT									0.00	0	370,000,000
Total For ABFN12									0.00	0	370,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN1: On 14/05/2020 Spot Bond				100.00000	0.00000	101.17324				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond				100.00000	0.00000	100.51137				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	100.91653				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	100.78903				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	100.66095				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	101.78269				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	100.01782				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	100.02186				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	100.02520				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	99.99605				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			10.96500	103.05698	10.96500	104.28977				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	97.70375				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0

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	98.91969				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	93.44542				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			9.91500	99.94819	9.91500	102.34888				0.00	0	0
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0
ABK3 On 07/11/2018 Spot Bond				100.00000	0.00000	99.86771				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	42.65751	100.00000	42.55417				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	99.60640				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	57.63976	100.00000	57.50013				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	99.20509				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	42.87438	100.00000	42.77052				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	99.97525				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	96.66438				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	93.50888				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	96.52503			0.00	0	120,034,300
Total ABK9 SPOT									0.00	0	120,034,300
Total For ABK9									0.00	0	120,034,300
ABKI01 On 07/11/2018 Spot Bond			6.43000	148.40445	6.43000	149.10088		2,057,600,000,000.00		320,000,000	160,000,000
Total ABKI01 SPOT								2,057,600,000,000.00		320,000,000	160,000,000
Total For ABKI01								2,057,600,000,000.00		320,000,000	160,000,000
ABKI02 On 05/06/2020 Spot Bond			6.42000	103.15928	6.42000	131.26160			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	14.92789	100.00000	16.36344			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			7.68000	93.54051	7.68000	110.17305			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	7.57018	100.00000	7.55781			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			8.51500	94.52860	8.51500	107.52444			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	6.71278	100.00000	6.69757			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	0.00000	88.89872			0.00	0	0
Total ABKS1 SPOT									0.00	0	0
Total For ABKS1									0.00	0	0
ABN05 On 18/04/2021 Spot Bond			3.68000	186.25560	3.68000	186.22495			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			7.96125	96.91378	7.96125	96.94991			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			7.96125	96.91378	7.96125	96.94991			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			3.48500	119.28902	3.48500	119.84540			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			3.24000	125.67103	3.24000	173.47062			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			3.17000	137.45396	3.17000	220.49045			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			9.48000	92.83451	9.48000	92.81076			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	102.26453			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	134.21500			0.00	0	0
Total ABN74 SPOT									0.00	0	0
Total For ABN74									0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.99000	105.19096	9.99000	105.16295			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			8.63000	97.23538	8.63000	97.21293			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			10.53500	101.94340	10.53500	101.91480			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	99.83830			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	100.88521			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			8.26500	105.43664	8.26500	105.41343			0.00	0	1,155,900,000
Total ABS10 SPOT									0.00	0	1,155,900,000
Total For ABS10									0.00	0	1,155,900,000
ABS11 On 09/04/2021 Spot Bond			8.75500	105.86667	8.75500	105.84188			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			8.85500	103.79588	8.85500	103.77144			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	102.98417	9.20000	102.95900			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			9.33500	104.23908	9.33500	104.21324			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			8.59500	104.86108	8.59500	104.83711			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			9.16000	105.53174	9.16000	105.50607			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			9.88500	106.09234	9.88500	106.06453			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			9.87000	108.19612	9.87000	108.16780			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			9.33000	106.66693	9.33000	106.64050			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			8.52500	101.35056	8.52500	101.32745			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			9.88500	93.48264	9.88500	93.45813			0.00	0	3,860,000,000
Total ABS7 SPOT									0.00	0	3,860,000,000
Total For ABS7									0.00	0	3,860,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	8.74531	100.00000	8.72606			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			3.52000	280.37877	3.52000	280.33385		492,096,000,000.00		139,800,000	69,900,000
Total ABSI2 SPOT								492,096,000,000.00		139,800,000	69,900,000
Total For ABSI2								492,096,000,000.00		139,800,000	69,900,000
ABSI4 On 31/01/2022 Spot Bond			2.92000	143.13578	2.92000	145.98997			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	0.07380	100.00000	0.07361			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	65.35733	100.00000	65.19900			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	91.45570			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	111.11200	10.00000	111.08300			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	102.02312			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	102.07467			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	102.09531			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	102.05387			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	101.96090				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			8.87500	104.16763	8.87500	104.37274				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	211.34366				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	211.42739				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	102.00225				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	111.11200	10.00000	111.08300				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	102.00849				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	104.68840	10.23000	104.66002				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			9.09500	103.17588	9.09500	103.15080				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	102.00243				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	101.89873				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	103.06764				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0

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	101.99725			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	101.99189			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	102.01667			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	102.04361			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	102.04993			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	102.04993			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	101.96090			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	102.08519			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	102.08519			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	147.19327			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	148.17355			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	101.84277			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	100.31611				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	101.88208				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	101.66127				0.00	0	200,000,000
Total ACL213 SPOT										0.00	0	200,000,000
Total For ACL213										0.00	0	200,000,000
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	94.71118				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	101.85927				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	101.85721				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	101.98362				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	100.61348				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	101.03787				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	101.02275				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	101.97530				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	101.94420				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	99.65218				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	67.03771	100.00000	66.87530				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	67.03771	100.00000	66.87530				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	100.21279				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	100.00004				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	60.62015	100.00000	60.47330				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	100.52274				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	101.23678				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	101.27578				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	101.40566				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	101.19780				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	101.21081				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	101.53549				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	101.47063				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	102.00135				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	101.80748				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	44.70433	100.00000	44.58906				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	16.90725	100.00000	16.86365				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	11.13866	100.00000	11.10993				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	9.07529	100.00000	9.05189				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			8.31500	100.14466	8.31500	104.40205				0.00	0	0
Total AIR01 SPOT										0.00	0	0
Total For AIR01										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			10.12500	110.62292	10.12500	110.59307				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.44500	101.50664	9.44500	101.48119				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	15.53214	100.00000	15.49776				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	98.18348	10.65000	98.15580				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			3.55000	175.58866	3.55000	175.56039				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	101.75799				0.00	0	0
Total APF01 SPOT										0.00	0	0
Total For APF01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	102.43256				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	100.82104				0.00	0	0
Total APF03 SPOT										0.00	0	0
Total For APF03										0.00	0	0
APF04 On 21/10/2021 Spot Bond				100.00000	0.00000	101.17269				0.00	0	0
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
APF05 On 24/08/2020 Spot Bond				100.00000	0.00000	100.27354				0.00	0	0
Total APF05 SPOT										0.00	0	0
Total For APF05										0.00	0	0
APF06 On 24/08/2022 Spot Bond				100.00000	0.00000	100.28088				0.00	0	0
Total APF06 SPOT										0.00	0	0
Total For APF06										0.00	0	0
AS116L On 18/01/2018 Spot Bond			100.00000	91.40860	100.00000	91.18673				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	88.47217	100.00000	88.26450				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	40.38850	100.00000	40.29066				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	40.33595	100.00000	40.23824				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	4.52576	100.00000	4.51936				0.00	0	0
Total AS133U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	0.12110	100.00000	0.12097				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	14.90464	100.00000	14.86853				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	24.13226	100.00000	24.07379				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	32.34936	100.00000	32.27100				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	101.89878				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			3.42000	239.46546	3.42000	239.42774				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	100.92223				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	100.61180				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			3.43500	213.44655	3.43500	213.41284				0.00	0	0
Total ASN037 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN037										0.00	0	0
ASN04 On 21/11/2019 Spot Bond				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
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	101.25033				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	101.08508				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	100.97691				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	100.88570				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	99.63118				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	100.06642				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	101.92063				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	100.69273				0.00	0	0
Total ASN069 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN069										0.00	0	0
ASN07: On 02/07/2018 Spot Bond				100.00000	0.00000	95.60276				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
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond				100.00000	0.00000	102.23212				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond				100.00000	0.00000	101.91925				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 10/12/2017 Spot Bond				100.00000	0.00000	99.83736				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08: On 20/06/2020 Spot Bond				100.00000	0.00000	101.69869				0.00	32,000,000	32,000,000
Total ASN083 SPOT										0.00	32,000,000	32,000,000
Total For ASN083										0.00	32,000,000	32,000,000
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	100.00004				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 25/09/2018 Spot Bond				100.00000	0.00000	101.73327				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08: On 01/10/2020 Spot Bond				100.00000	0.00000	116.26864				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN08: 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
ASN09: On 08/10/2018 Spot Bond				100.00000	0.00000	101.41263				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN09: On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN091										0.00	0	0
ASN09: On 21/10/2020 Spot Bond				100.00000	0.00000	101.13617				0.00	0	0
Total ASN092 SPOT										0.00	0	0
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	100.63014				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09: On 20/12/2020 Spot Bond				100.00000	0.00000	75.23621				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN11: On 02/12/2020 Spot Bond				100.00000	0.00000	100.00013				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	101.97127				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	99.92966				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	100.94268				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	102.49936				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	101.93509				0.00	0	0
Total ASN125 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN125										0.00	0	0
ASN12: On 24/02/2019 Spot Bond				100.00000	0.00000	100.27467				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN12: On 24/02/2019 Spot Bond				100.00000	0.00000	100.27933				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	100.27026				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	100.00015				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	100.00014				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	102.47865				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	87.46000				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			3.65000	141.71071	3.65000	141.68758				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	87.46000				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	104.29138				0.00	0	0
Total ASN143 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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	100.77749				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	100.77749				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			3.69500	141.45045	3.69500	141.42721				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	108.49144				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	100.00019				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15: On 31/03/2028 Spot Bond			4.14000	160.06945	4.14000	160.04114				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	100.69557				0.00	0	0
Total ASN160 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond				100.00000	0.00000	100.35381				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond				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	102.08513				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	100.00017				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	102.19302				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	101.26871				0.00	0	0
Total ASN184 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
Total For ASN185										0.00	0	0
ASN18: On 05/12/2017 Spot Bond				100.00000	0.00000	99.97795				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	99.81930				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	101.85313				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	101.04077				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			3.66000	105.96487	3.66000	105.94754				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	100.91842				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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	100.61312				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20 On 20/06/2022 Spot Bond				100.00000	0.00000	100.16903				0.00	19,600,000	4,900,000
Total ASN204 SPOT										0.00	19,600,000	4,900,000
Total For ASN204										0.00	19,600,000	4,900,000
ASN20 On 25/08/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN207 SPOT										0.00	0	0
Total For ASN207										0.00	0	0
ASN20 On 24/08/2021 Spot Bond				100.00000	0.00000	100.31740				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20 On 24/08/2025 Spot Bond				100.00000	0.00000	100.34488				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21 On 28/08/2020 Spot Bond				100.00000	0.00000	100.11874				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21 On 05/03/2018 Spot Bond			100.00000	66.91176	100.00000	100.00000				0.00	0	0
Total ASN211 SPOT										0.00	0	0
Total For ASN211										0.00	0	0
ASN38 On 20/12/2017 Spot Bond			100.00000	97.99129	100.00000	97.73611				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	98.01531	100.00000	97.76006				0.00	0	0
Total ASN39U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN39U									0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	97.90722	100.00000	97.65225			0.00	0	0
Total ASN40U SPOT									0.00	0	0
Total For ASN40U									0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	66.77435	100.00000	66.61259			0.00	0	0
Total ASN50U SPOT									0.00	0	0
Total For ASN50U									0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	15.12165	100.00000	15.08502			0.00	0	0
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	44.78495	100.00000	44.67645			0.00	0	0
Total ASN89U SPOT									0.00	0	0
Total For ASN89U									0.00	0	0
BAR00I On 12/06/2018 Spot Bond				100.00000	0.00000	99.83050			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			8.46500	105.53141	8.46500	105.50751			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	99.95447			0.00	0	0
Total BAW17 SPOT									0.00	0	0
Total For BAW17									0.00	0	0
BAW17 On 05/12/2018 Spot Bond			100.00000	38.67635	100.00000	46.03664			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	99.86436			0.00	0	0
Total BAW18 SPOT									0.00	0	0
Total For BAW18									0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.23500	103.27065	9.23500	103.24518		4,617,500,000,000.00	500,000,000	1,500,000,000	
Total BAW19 SPOT								4,617,500,000,000.00	500,000,000	1,500,000,000	
Total For BAW19								4,617,500,000,000.00	500,000,000	1,500,000,000	
BAW21 On 24/03/2022 Spot Bond			9.30500	104.12132	9.30500	104.09559		0.00	0	0	
Total BAW21 SPOT								0.00	0	0	
Total For BAW21								0.00	0	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	104.13954	9.30000	104.11381		0.00	0	0	
Total BAW21/R208 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	99.92964				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	92.09491	100.00000	91.86807				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	102.39091				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	100.66601				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	15.18948	100.00000	15.14206				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	13.30020	100.00000	13.25867				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	99.95287				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.86156				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			7.76500	104.37050	7.76500	104.34843				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			11.41500	101.76064	11.41500	101.72906				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	102.13490				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	102.08076				0.00	0	0
Total BAYA33 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	102.12554				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.64867				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	99.52412				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 30/09/2018 Spot Bond				100.00000	0.00000	101.27039				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	100.07314				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	102.12588				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2019 Spot Bond				100.00000	0.00000	102.12599				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	102.25112				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	102.27829				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA52 On 30/09/2017 Spot Bond				100.00000	0.00000	101.81194				0.00	0	0
Total BAYA53 SPOT										0.00	0	0
Total For BAYA53										0.00	0	0
BAYA53 On 30/09/2019 Spot Bond				100.00000	0.00000	102.27842				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA54 On 31/03/2018 Spot Bond				100.00000	0.00000	102.09092				0.00	0	0
Total BAYA55 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA55										0.00	0	0
BAYA55 On 31/03/2022 Spot Bond				100.00000	0.00000	102.34991				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA57 On 30/06/2020 Spot Bond				100.00000	0.00000	102.27835				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA58 On 30/06/2022 Spot Bond			13.00000	102.87127	13.00000	102.83607				0.00	0	0
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA59 On 30/06/2020 Spot Bond			12.25500	102.55199	12.25500	102.69795				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond				100.00000	0.00000	102.27833				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA61 On 30/06/2019 Spot Bond				100.00000	0.00000	102.70792				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				100.00000	0.00000	102.70772				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				100.00000	0.00000	102.70782				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				100.00000	0.00000	107.82000				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/06/2020 Spot Bond				100.00000	0.00000	102.79731				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	21.98798	100.00000	21.93471				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	20.01153	100.00000	19.96305				0.00	0	0
Total BAYD2U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYD2U										0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	12.35281	100.00000	12.32288				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	12.35281	100.00000	12.32288				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	14.93513	100.00000	14.89894				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	12.94103	100.00000	12.90968				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC121I On 24/11/2017 Spot Bond			100.00000	85.42640	100.00000	85.23486				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	101.35134				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	100.48153				0.00	0	0
Total BCJ11 SPOT										0.00	0	0
Total For BCJ11										0.00	0	0
BCJ12 On 23/03/2018 Spot Bond			8.65000	101.14976	8.65000	103.86987				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	101.12022				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			8.60500	93.59330	8.60500	183.12874				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			8.60500	94.91612	8.60500	183.63941				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.99000	97.21672	8.99000	97.19336				0.00	0	0
Total BD0302 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BD0302									0.00	0	0
BEER0 On 28/03/2018 Spot Bond			7.71500	102.79098	7.71500	102.76984			385,750,000,000.00	50,000,000	50,000,000
Total BEER02 SPOT									385,750,000,000.00	50,000,000	50,000,000
Total For BEER02									385,750,000,000.00	50,000,000	50,000,000
BG1A7 On 21/11/2032 Spot Bond			100.00000	8.85861	100.00000	8.83716			0.00	0	0
Total BG1A7U SPOT									0.00	0	0
Total For BG1A7U									0.00	0	0
BG1A8 On 21/11/2032 Spot Bond			100.00000	7.66601	100.00000	7.64744			0.00	0	0
Total BG1A8U SPOT									0.00	0	0
Total For BG1A8U									0.00	0	0
BG1B2 On 21/11/2032 Spot Bond			100.00000	7.66601	100.00000	7.64744			0.00	0	0
Total BG1B2U SPOT									0.00	0	0
Total For BG1B2U									0.00	0	0
BG1C2 On 21/11/2032 Spot Bond			100.00000	8.13268	100.00000	8.11298			0.00	0	0
Total BG1C2U SPOT									0.00	0	0
Total For BG1C2U									0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	8.28824	100.00000	8.26816			0.00	0	0
Total BG1D2U SPOT									0.00	0	0
Total For BG1D2U									0.00	0	0
BG1E2 On 21/11/2032 Spot Bond			100.00000	10.88087	100.00000	10.85450			0.00	0	0
Total BG1E2U SPOT									0.00	0	0
Total For BG1E2U									0.00	0	0
BG1F2 On 21/11/2032 Spot Bond			100.00000	15.02907	100.00000	14.99266			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	101.44742			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			9.57500	105.62975	9.57500	105.60290			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	102.97032			0.00	0	0
Total BGL03 SPOT									0.00	0	0
Total For BGL03									0.00	0	0
BGL04 On 05/02/2020 Spot Bond			10.02500	100.88196	10.02500	100.85516			0.00	0	0
Total BGL04 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			10.85500	101.30637	10.85500	101.27679				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	101.15823				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			11.47500	101.31072	11.47500	101.27951				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	99.99978				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			10.85500	106.32886	10.85500	106.29833				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	100.83588				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			11.23500	104.18141	11.23500	107.59644				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond				100.00000	0.00000	102.03843				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			11.10500	102.48746	11.10500	102.45737				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	100.95561				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	102.35870				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	100.29701				0.00	0	0
Total BGL16 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond				100.00000	0.00000	100.63360				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	104.50685				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	100.37896				0.00	0	80,000,000
Total BID04 SPOT										0.00	0	80,000,000
Total For BID04										0.00	0	80,000,000
BID05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.83501				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			8.36500	102.41035	8.36500	102.38742				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	101.64620				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	101.68212				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BPPF0 On 22/03/2018 Spot Bond				100.00000	0.00000	101.70193				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	101.84310				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	103.63651				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC17 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC179 SPOT										0.00	0	0
Total For BTC179										0.00	0	0
BTC18 On 05/09/2017 Spot Bond				100.00000	0.00000	99.97903				0.00	0	0
Total BTC180 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BTC180										0.00	0	0
BTC18 On 11/09/2017 Spot Bond				100.00000	0.00000	99.85349				0.00	0	0
Total BTC181 SPOT										0.00	0	0
Total For BTC181										0.00	0	0
BTC18 On 18/09/2017 Spot Bond				100.00000	0.00000	99.70663				0.00	0	0
Total BTC182 SPOT										0.00	0	0
Total For BTC182										0.00	0	0
BTC18 On 29/09/2017 Spot Bond				100.00000	0.00000	99.47412				0.00	0	0
Total BTC183 SPOT										0.00	0	0
Total For BTC183										0.00	0	0
BTC18 On 06/10/2017 Spot Bond				100.00000	0.00000	99.32735				0.00	0	0
Total BTC184 SPOT										0.00	0	0
Total For BTC184										0.00	0	0
BTC18 On 13/10/2017 Spot Bond				100.00000	0.00000	99.17994				0.00	0	0
Total BTC185 SPOT										0.00	0	0
Total For BTC185										0.00	0	0
BTC18 On 08/11/2017 Spot Bond				100.00000	0.00000	98.68094				0.00	0	0
Total BTC186 SPOT										0.00	0	0
Total For BTC186										0.00	0	0
BTC18 On 15/11/2017 Spot Bond				100.00000	0.00000	98.49018				0.00	0	0
Total BTC187 SPOT										0.00	0	0
Total For BTC187										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	101.76241				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	101.81871				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	100.34631				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	100.63350				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	100.65029				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	13.18300	100.00000	13.15107				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	13.11417	100.00000	13.08240				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	13.21743	100.00000	13.18540				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	13.21743	100.00000	13.18540				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	66.03767	100.00000	65.87769				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	20.31030	100.00000	20.26110				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			14.66500	96.95268	14.66500	96.91540				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	102.06103				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			12.46500	99.92494	12.46500	99.89212				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	100.44998				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			11.96500	98.83632	11.96500	98.80512				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	102.14835				0.00	0	200,000,000
Total CBL20 SPOT										0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CBL20									0.00	0	200,000,000
CBL22 On 06/05/2020 Spot Bond			9.55500	100.36139	9.55500	100.33594			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	100.44772			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	100.88649			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	100.70076			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			9.85500	107.44000	9.85500	107.41191			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	100.53051			0.00	0	0
Total CBL27 SPOT									0.00	0	0
Total For CBL27									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.41000	111.73176	10.41000	111.70078			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.76500	111.67086	9.76500	111.64178		14,647,500,000,000.00	1,500,000,000	1,500,000,000	
Total CCT02 SPOT								14,647,500,000,000.00	1,500,000,000	1,500,000,000	
Total For CCT02								14,647,500,000,000.00	1,500,000,000	1,500,000,000	
CCT03 On 15/03/2025 Spot Bond			10.18500	104.74546	10.18500	110.28063		1,222,200,000,000.00	120,000,000	370,000,000	
Total CCT03 SPOT								1,222,200,000,000.00	120,000,000	370,000,000	
Total For CCT03								1,222,200,000,000.00	120,000,000	370,000,000	
CCT04 On 17/07/2027 Spot Bond			9.91500	109.35712	9.91500	102.21881		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	101.87070		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	111.11170	10.00000	111.08270		0.00	0	0	
Total CGR14/JIBAR SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR14/JIBAR										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	102.19622				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	101.25489				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	60.24582	100.00000	60.09988				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	55.89139	100.00000	55.75450				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	65.12687	100.00000	64.96911				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	101.78995				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR23 On 08/02/2019 Spot Bond				100.00000	0.00000	100.82562				0.00	0	128,000,000
Total CGR23 SPOT										0.00	0	128,000,000
Total For CGR23										0.00	0	128,000,000
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	102.30526				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	102.16623				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	100.30097				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	100.65865				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	100.85070				0.00	0	0
Total CGR29 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR29										0.00	0	0
CGR31 On 27/06/2018 Spot Bond				100.00000	0.00000	101.73415				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	101.43309				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	102.58813				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	103.14981				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	100.19222				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	101.73990				0.00	600,000,000	150,000,000
Total CIG07 SPOT										0.00	600,000,000	150,000,000
Total For CIG07										0.00	600,000,000	150,000,000
CIG09L On 07/06/2019 Spot Bond			100.00000	33.65656	100.00000	33.57503				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	100.98049				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	101.00585				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	101.04643				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	20.77245	100.00000	20.72213				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	20.77245	100.00000	20.72213				0.00	0	0
Total CLA2U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	20.77245	100.00000	20.72213				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	22.97221	100.00000	22.91657				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	101.78460	10.11000	101.75733				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	139.41814	3.14000	139.32777				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19 On 13/09/2021 Spot Bond			3.62000	98.00321	3.62000	136.16115				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	111.11200	10.00000	111.08300				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	111.11200	10.00000	111.08300				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	94.93313	13.50000	94.89943				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	100.25762	9.35000	100.23303				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN26 On 26/03/2019 Spot Bond			8.89500	105.33931	8.89500	105.31440				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN29 On 25/11/2020 Spot Bond			10.00000	111.11200	10.00000	111.08300				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 20/12/2017 Spot Bond				100.00000	0.00000	102.16202				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 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
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	102.28033				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 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
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	154.57365				0.00	0	0
Total CLN304 SPOT										0.00	0	0
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	100.57005				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			10.76000	98.16876	10.76000	98.14080				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			11.28000	99.70479	11.28000	99.67507				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	102.19310				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	100.55878				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	100.96103				0.00	0	0
Total CLN320 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	103.04247	8.80500	103.01835				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	102.03769				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	102.06880				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	102.18887				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	102.22510				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	102.25124				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 20/09/2018 Spot Bond				100.00000	0.00000	133.74741				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 20/12/2018 Spot Bond				100.00000	0.00000	103.17317				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 20/12/2023 Spot Bond				100.00000	0.00000	102.33385				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				100.00000	0.00000	101.85721				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	101.22873				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/10/2018 Spot Bond				100.00000	0.00000	100.92041				0.00	0	0
Total CLN350 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN350										0.00	0	0
CLN350 On 30/04/2018 Spot Bond				100.00000	0.00000	100.89525				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN360 On 20/03/2019 Spot Bond				100.00000	0.00000	101.81164				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			9.94000	107.71844	9.94000	107.69005				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN363 On 20/03/2024 Spot Bond				100.00000	0.00000	101.95150				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond				100.00000	0.00000	100.82888				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			12.08000	109.93755	12.08000	109.90252				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond				100.00000	0.00000	100.85896				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN367 On 06/08/2023 Spot Bond			12.11000	103.53704	12.11000	103.50396				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN369 On 06/08/2023 Spot Bond				100.00000	0.00000	99.15155				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN370 On 26/07/2022 Spot Bond				100.00000	0.00000	101.06070				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond				100.00000	0.00000	84.59293				0.00	2,000,000,000	1,000,000,000
Total CLN371 SPOT										0.00	2,000,000,000	1,000,000,000
Total For CLN371										0.00	2,000,000,000	1,000,000,000
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.92555				0.00	0	0
Total CLN372 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.96080				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	101.96095				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			9.25500	106.37989	9.25500	106.35374				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	97.93109				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	102.86450	10.98000	102.83463				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	105.04052	11.00000	105.00996				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				100.00000	0.00000	102.16787				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			11.87000	106.28669	11.87000	106.25339				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	102.35027				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	101.96067				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	101.11990				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	102.07493				0.00	0	0
Total CLN388 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN393 On 20/09/2022 Spot Bond				100.00000	0.00000	101.97116			0.00	0	0
Total CLN394 SPOT									0.00	0	0
Total For CLN394									0.00	0	0
CLN394 On 02/03/2018 Spot Bond				100.00000	0.00000	100.00026			0.00	0	0
Total CLN395 SPOT									0.00	0	0
Total For CLN395									0.00	0	0
CLN395 On 20/03/2020 Spot Bond				100.00000	0.00000	102.11645			0.00	0	0
Total CLN396 SPOT									0.00	0	0
Total For CLN396									0.00	0	0
CLN396 On 20/06/2020 Spot Bond				100.00000	0.00000	103.09497			0.00	0	0
Total CLN397 SPOT									0.00	0	0
Total For CLN397									0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.00000	0.00000	100.54074			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	100.53792			0.00	0	0
Total CLN399 SPOT									0.00	0	0
Total For CLN399									0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	101.97105			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	100.42762			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	101.98141			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	101.47016			0.00	0	0
Total CLN409 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	102.16794				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				100.00000	0.00000	102.17830				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond				100.00000	0.00000	101.47664				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	102.14722				0.00	0	200,000,000
Total CLN413 SPOT										0.00	0	200,000,000
Total For CLN413										0.00	0	200,000,000
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	102.54071				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN415 On 20/09/2020 Spot Bond				100.00000	0.00000	102.25080				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond				100.00000	0.00000	101.56085				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 On 20/09/2020 Spot Bond			4.00000	101.83546	4.00000	115.66632				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN418 On 23/09/2020 Spot Bond				100.00000	0.00000	102.16999				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond				100.00000	0.00000	102.35441				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN420 On 18/04/2028 Spot Bond			7.01000	48.70999	7.01000	48.70095				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 20/12/2020 Spot Bond				100.00000	0.00000	102.37512				0.00	0	0
Total CLN421 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN420										0.00	0	0
CLN42 On 26/01/2021 Spot Bond				100.00000	0.00000	101.38265				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	110.54730				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	106.51000				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	107.56110				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	105.08655				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	107.33250				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN42 On 20/12/2018 Spot Bond				100.00000	0.00000	104.35502				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN42 On 15/11/2020 Spot Bond				100.00000	0.00000	100.53206				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	102.78914				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	118.72054				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	116.14307				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	115.25712				0.00	0	0
Total CLN432 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.15761				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	102.06436				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	100.85108				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond				100.00000	0.00000	120.69164				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 20/03/2021 Spot Bond				100.00000	0.00000	103.82224				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN441 On 23/05/2021 Spot Bond				100.00000	0.00000	100.32580				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			9.60500	108.50720	9.60500	108.47955				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 31/01/2022 Spot Bond			4.32000	137.89241	4.32000	137.86745				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			6.33500	99.10436	6.33500	99.08114				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			5.97500	101.48839	5.97500	101.46557				0.00	0	0
Total CLN454 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN454										0.00	0	0
CLN454 On 04/05/2021 Spot Bond				100.00000	0.00000	100.29546				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	102.42085				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	100.46582				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	100.15352				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN458 On 29/11/2021 Spot Bond				100.00000	0.00000	100.15192				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond				100.00000	0.00000	100.56853				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			10.42500	102.76634	10.42500	102.73797				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	100.29129				0.00	0	1,500,000,000
Total CLN463 SPOT										0.00	0	1,500,000,000
Total For CLN463										0.00	0	1,500,000,000
CLN463 On 13/03/2022 Spot Bond			9.69000	101.06585	9.69000	101.03987				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	99.77233				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	100.36950				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	101.70593				0.00	0	0
Total CLN467 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond				100.00000	0.00000	101.73780				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	101.81202				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	100.65513				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	100.42977				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	100.39408				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 05/10/2022 Spot Bond				100.00000	0.00000	101.68849				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			9.89000	104.04837	9.89000	104.00852				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	99.90281				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	102.17830				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	14.21313	100.00000	14.17738				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			9.74500	103.60914	9.74500	101.74495				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	101.84446				0.00	0	0
Total CLN479 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN479										0.00	0	0
CLN48 On 01/07/2022 Spot Bond			100.00000	16.43498	100.00000	16.38252				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN48 On 07/06/2022 Spot Bond				100.00000	0.00000	99.90321				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN48 On 20/05/2021 Spot Bond				100.00000	0.00000	100.36884				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN48 On 20/05/2021 Spot Bond				100.00000	0.00000	100.37255				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN48 On 02/12/2021 Spot Bond				100.00000	0.00000	100.00014				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN48 On 02/12/2021 Spot Bond			9.35500	103.00959	9.35500	102.97800				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN48 On 20/06/2022 Spot Bond				100.00000	0.00000	101.27910				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN48 On 07/12/2021 Spot Bond			12.37000	102.96457	12.37000	102.99599				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN48 On 28/07/2022 Spot Bond			9.17000	106.35063	9.17000	100.85060				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN48 On 28/03/2020 Spot Bond				100.00000	0.00000	100.93667				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN49 On 28/03/2022 Spot Bond				100.00000	0.00000	100.98359				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN49 On 07/12/2017 Spot Bond				100.00000	0.00000	98.75077				0.00	0	0
Total CLN491 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN491										0.00	0	0
CLN49: On 30/09/2019 Spot Bond				100.00000	0.00000	100.68724				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN49: On 20/06/2022 Spot Bond				100.00000	0.00000	100.54115				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN49: On 07/12/2017 Spot Bond			11.85500	102.84352	11.85500	100.86942				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN49: On 29/08/2020 Spot Bond			100.00000	17.14281	100.00000	8.93879				0.00	0	60,000,000,000
Total CLN495 SPOT										0.00	0	60,000,000,000
Total For CLN495										0.00	0	60,000,000,000
CLN49: On 04/09/2024 Spot Bond			100.00000	14.79448	100.00000	100.00000				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN49: On 04/09/2024 Spot Bond			100.00000	0.34408	100.00000	100.00000				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	213.26718				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.99000	97.21672	8.99000	97.19336				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.60500	93.59330	8.60500	183.12874				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			8.60500	94.91612	8.60500	183.63941				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	101.83862				0.00	0	0
Total CLNF11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLNF11									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	101.91947			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	102.32158			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	101.91941			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	101.99178			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	0.00000	100.46227			0.00	0	0
Total CLNF16 SPOT									0.00	0	0
Total For CLNF16									0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	101.37992			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			8.25500	102.76985	8.25500	102.74715			0.00	0	940,000,000
Total COJ04 SPOT									0.00	0	940,000,000
Total For COJ04									0.00	0	940,000,000
COJ05 On 05/06/2023 Spot Bond			9.07500	116.81725	9.07500	116.78892		9,075,000,000,000.00		1,000,000,000	1,810,000,000
Total COJ05 SPOT								9,075,000,000,000.00	1,000,000,000	1,810,000,000	
Total For COJ05								9,075,000,000,000.00	1,000,000,000	1,810,000,000	
COJ07 On 23/03/2021 Spot Bond			9.46500	108.73871	9.46500	108.71139		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			10.33500	108.68254	10.33500	108.65262		0.00		0	50,000,000
Total COJ08 SPOT								0.00	0	0	50,000,000
Total For COJ08								0.00	0	0	50,000,000
COJG0 On 09/06/2024 Spot Bond			9.83000	104.11644	9.83000	104.08915		0.00		0	0
Total COJG01 SPOT								0.00	0	0	0
Total For COJG01								0.00	0	0	0
COT01 On 03/04/2023 Spot Bond			10.00500	100.08803	10.00500	100.06134		0.00		0	0
Total COT01 SPOT								0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.31500	97.52369	11.31500	97.49437				0.00	0	100,000,000
Total COT02 SPOT										0.00	0	100,000,000
Total For COT02										0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			11.33500	90.86078	11.33500	90.83341				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			11.64500	97.88170	11.64500	98.96371				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
CS001 On 31/03/2018 Spot Bond				100.00000	0.00000	101.69525				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	101.90032				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	99.36387				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	18.65542	100.00000	18.59717				0.00	0	0
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	17.72032	100.00000	17.66499				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
DEN38I On 10/06/2018 Spot Bond			100.00000	66.04715	100.00000	65.88715				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN40I On 10/06/2018 Spot Bond			100.00000	66.29895	100.00000	66.13834				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			7.74000	102.90627	7.74000	102.88457				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	102.96555	6.86000	102.94629				0.00	0	0
Total DENG44/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 DENG44/R203									0.00	0	0
DENG6 On 22/09/2017 Spot Bond				100.00000	0.00000	101.73486			0.00	0	0
Total DENG65 SPOT									0.00	0	0
Total For DENG65									0.00	0	0
DENG7 On 04/09/2017 Spot Bond				100.00000	0.00000	100.14877			0.00	0	0
Total DENG71 SPOT									0.00	0	0
Total For DENG71									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	101.48402			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	93.63485	100.00000	93.40076			0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	93.63485	100.00000	93.40076			0.00	0	0
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	102.48938			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	101.59958			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	72.97602			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	102.33549			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			9.02500	101.94041	9.02500	101.91583			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			8.57500	102.60872	8.57500	102.58531			0.00	0	240,000,000
Total DV22 SPOT									0.00	0	240,000,000
Total For DV22									0.00	0	240,000,000
DV22/R On 07/02/2020 Spot Bond			100.00000	22.78479	100.00000	22.73463			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			9.45000	102.54894	9.45000	102.52321		55,324,080,000.00		5,854,400	223,416,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV23 SPOT										55,324,080,000.00	5,854,400	223,416,900
Total For DV23										55,324,080,000.00	5,854,400	223,416,900
DV23/R On 27/02/2023 Spot Bond			100.00000	11.26164	100.00000	11.23685				0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	11.26164	100.00000	11.23685				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			9.54000	101.17452	9.54000	101.14891				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	100.46391	9.69000	100.43809				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.46391	9.69000	100.43809				0.00	0	0
Total DV24/R2023 SPOT										0.00	0	0
Total For DV24/R2023										0.00	0	0
DV29 On 18/02/2029 Spot Bond			11.05000	94.39368	11.05000	94.36609				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	100.48311	10.10000	100.45621				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.48311	10.10000	100.45621				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVC02! On 19/02/2018 Spot Bond				100.00000	0.00000	100.35006				0.00	0	0
Total DVC028 SPOT										0.00	0	0
Total For DVC028										0.00	0	0
DVC02! On 29/08/2018 Spot Bond				100.00000	0.00000	100.13034				0.00	0	0
Total DVC029 SPOT										0.00	0	0
Total For DVC029										0.00	0	0
DVC26 On 29/11/2017 Spot Bond				100.00000	0.00000	100.13192				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	101.64467				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	100.65070				0.00	0	500,000,000
Total DVF19 SPOT										0.00	0	500,000,000
Total For DVF19										0.00	0	500,000,000
DVF20 On 29/11/2019 Spot Bond				100.00000	0.00000	100.13917				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.63598			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF20 On 31/08/2020 Spot Bond				100.00000	0.00000	100.13565			0.00	0	0
Total DVF20C SPOT									0.00	0	0
Total For DVF20C									0.00	0	0
DVF21 On 29/11/2021 Spot Bond				100.00000	0.00000	100.14423			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	101.80437			0.00	0	0
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
DVF22 On 29/08/2022 Spot Bond				100.00000	0.00000	100.14153			0.00	0	0
Total DVF22B SPOT									0.00	0	0
Total For DVF22B									0.00	0	0
E170 On 01/08/2020 Spot Bond			8.16500	114.81651	8.16500	114.79154		204,125,000,000.00	25,000,000	212,500,000	
Total E170 SPOT								204,125,000,000.00	25,000,000	212,500,000	
Total For E170								204,125,000,000.00	25,000,000	212,500,000	
E170/R On 01/08/2020 Spot Bond			100.00000	22.78525	100.00000	22.73509		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			8.88500	101.46590	8.88500	106.25555		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			9.06500	102.26395	9.06500	107.10259		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			9.48000	102.01112	9.48000	106.94794		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			3.68000	102.56792	3.68000	104.19789		0.00	0	0	
Total ECN32 SPOT								0.00	0	0	
Total For ECN32								0.00	0	0	
EFS00 On 23/10/2023 Spot Bond				100.00000	0.00000	101.31920		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.06376			0.00	0	0
Total EFS0A2 SPOT									0.00	0	0
Total For EFS0A2									0.00	0	0
EFS0C: On 28/10/2023 Spot Bond			100.00000	18.27350	100.00000	18.22923			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			3.30000	98.39624	3.30000	98.38110			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	115.65842	2.25000	115.64387			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			3.22000	127.64769	3.22000	127.62833			0.00	0	0
Total EL28 SPOT									0.00	0	0
Total For EL28									0.00	0	0
EL29 On 19/11/2029 Spot Bond			3.23000	114.10708	3.23000	114.08974		514,862,000,000.00	159,400,000	79,700,000	
Total EL29 SPOT								514,862,000,000.00	159,400,000	79,700,000	
Total For EL29								514,862,000,000.00	159,400,000	79,700,000	
EL30 On 29/07/2030 Spot Bond			3.25000	112.44740	3.25000	112.43026			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			3.32000	104.02248	3.32000	104.00636			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			3.27000	99.47765	3.27000	99.46241			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	115.65842	2.25000	115.64387			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			9.05500	104.85739	9.05500	104.83216			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			9.13500	104.50614	9.13500	104.48077			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.38500	101.77569	10.38500	101.74769				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	92.26807	10.83500	96.49745				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	101.31575	11.10000	102.33402				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			10.48500	100.80984	10.48500	101.29940				0.00	0	180,000,000
Total EMM06 SPOT										0.00	0	180,000,000
Total For EMM06										0.00	0	180,000,000
EMM07 On 10/07/2027 Spot Bond			10.33500	102.72749	10.33500	102.18863				0.00	0	0
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			11.13500	109.95840	11.13500	90.78151				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	100.16601				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	100.84402				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	100.33347				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	100.00008				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	100.27698				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	101.59653				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF009 SPOT										0.00	0	0
Total For EPF009										0.00	0	0
EPF01C On 07/11/2019 Spot Bond				100.00000	0.00000	100.69128				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	100.42505				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF01L On 01/09/2018 Spot Bond			100.00000	55.59787	100.00000	55.46170				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02L On 01/09/2019 Spot Bond			100.00000	28.12148	100.00000	28.05261				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	99.95746				0.00	0	0
Total EPFC27 SPOT										0.00	0	0
Total For EPFC27										0.00	0	0
EPFC2L On 06/11/2017 Spot Bond				100.00000	0.00000	100.64430				0.00	0	0
Total EPFC29 SPOT										0.00	0	0
Total For EPFC29										0.00	0	0
EPFC3L On 02/03/2018 Spot Bond				100.00000	0.00000	100.00019				0.00	0	0
Total EPFC30 SPOT										0.00	0	0
Total For EPFC30										0.00	0	0
EPFC3 On 06/09/2017 Spot Bond				100.00000	0.00000	104.15110				0.00	0	0
Total EPFC31 SPOT										0.00	0	0
Total For EPFC31										0.00	0	0
EPFC3L On 03/11/2017 Spot Bond				100.00000	0.00000	100.67933				0.00	0	0
Total EPFC32 SPOT										0.00	0	0
Total For EPFC32										0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	31.78096	100.00000	31.70396				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2020 Spot Bond				100.00000	0.00000	98.42648				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			11.96500	101.66251	11.96500	101.63023				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08, On 04/10/2018 Spot Bond				100.00000	0.00000	100.50797				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	45.41029	100.00000	45.30029				0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	45.50821	100.00000	45.39797				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	101.06409				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	100.44650				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B, On 17/05/2019 Spot Bond				100.00000	0.00000	100.44745				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	100.47063				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	100.49487				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	111.11200	10.00000	111.08300				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1, On 17/08/2018 Spot Bond				100.00000	0.00000	100.32484				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA2, On 17/08/2018 Spot Bond				100.00000	0.00000	100.61097				0.00	0	0
Total ERSA20 SPOT										0.00	0	0
Total For ERSA20										0.00	0	0
ERSA2, On 17/08/2020 Spot Bond				100.00000	0.00000	100.03353				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0

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 17/05/2019 Spot Bond				100.00000	0.00000	100.83435			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ERSA2 On 17/08/2019 Spot Bond				100.00000	0.00000	100.44167			0.00	0	0
Total ERSA23 SPOT									0.00	0	0
Total For ERSA23									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				100.00000	0.00000	100.42965			0.00	0	0
Total ERSA24 SPOT									0.00	0	0
Total For ERSA24									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond				100.00000	0.00000	100.44415			0.00	0	0
Total ERSA25 SPOT									0.00	0	0
Total For ERSA25									0.00	0	0
ES18 On 20/04/2018 Spot Bond			7.83500	104.31545	7.83500	104.29355			0.00	0	48,700,000,000
Total ES18 SPOT									0.00	0	48,700,000,000
Total For ES18									0.00	0	48,700,000,000
ES18/R On 20/04/2018 Spot Bond			9.25000	103.46824	9.25000	103.44269			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			8.90000	105.74915	8.90000	105.72413		357,596,660,000.00		40,179,400	1,870,303,000
Total ES23 SPOT								357,596,660,000.00		40,179,400	1,870,303,000
Total For ES23								357,596,660,000.00		40,179,400	1,870,303,000
ES23/R On 25/01/2023 Spot Bond			10.00000	101.11991	10.00000	101.09311			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			9.75000	92.46231	9.75000	92.43826		154,100,700,000.00		15,805,200	12,339,831,600
Total ES26 SPOT								154,100,700,000.00		15,805,200	12,339,831,600
Total For ES26								154,100,700,000.00		15,805,200	12,339,831,600
ES26/R On 02/04/2026 Spot Bond			7.85000	103.33636	7.85000	103.31462			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			10.78000	75.03010	10.79500	78.65529		185,944,220,000.00		17,249,000	58,944,636,200
Total ES33 SPOT								185,944,220,000.00		17,249,000	58,944,636,200
Total For ES33								185,944,220,000.00		17,249,000	58,944,636,200
ES33/R On 15/09/2033 Spot Bond			7.50000	99.80012	7.50000	103.52191			0.00	0	0
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES42 On 25/04/2042 Spot Bond			11.04000	81.68840	11.04000	81.66442			95,961,888,000.00	8,692,200	15,923,881,200
Total ES42 SPOT									95,961,888,000.00	8,692,200	15,923,881,200
Total For ES42									95,961,888,000.00	8,692,200	15,923,881,200
ES42/R On 25/04/2042 Spot Bond			8.50000	103.07118	8.50000	103.04774			0.00	0	50,000,000
Total ES42/R214 SPOT									0.00	0	50,000,000
Total For ES42/R214									0.00	0	50,000,000
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	98.87349			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond				100.00000	0.00000	101.92982			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	101.99184			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	42.16159	100.00000	42.05945			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	23.07260	100.00000	23.01671			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	15.36480	100.00000	15.32758			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	12.30261	100.00000	12.27281			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	14.47118	100.00000	14.43613			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	10.33495	100.00000	10.30992			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	100.34154			0.00	0	0
Total FIFB04 SPOT									0.00	0	0
Total For FIFB04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	100.16792				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	100.09160				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond				100.00000	0.00000	101.76046				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	100.09111				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	100.68896				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	100.51904				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	5.71104	100.00000	5.69973				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	11.72307	100.00000	11.69467				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	25.93278	100.00000	25.86996				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			8.56500	101.66546	8.56500	101.64217				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	102.78216				0.00	0	1,440,000,000
Total FRB11 SPOT										0.00	0	1,440,000,000
Total For FRB11										0.00	0	1,440,000,000
FRB12 On 02/06/2019 Spot Bond				100.00000	0.00000	100.40064				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB13 On 02/06/2021 Spot Bond				100.00000	0.00000	96.88833			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			10.45500	101.18447	10.45500	101.15630			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2020 Spot Bond				100.00000	0.00000	102.15792			0.00	0	40,000,000
Total FRB15 SPOT									0.00	0	40,000,000
Total For FRB15									0.00	0	40,000,000
FRB16 On 08/07/2020 Spot Bond				100.00000	0.00000	103.30297			0.00	0	85,000,000
Total FRB16 SPOT									0.00	0	85,000,000
Total For FRB16									0.00	0	85,000,000
FRB17 On 08/01/2022 Spot Bond				100.00000	0.00000	101.89683			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	12.60364	100.00000	12.57310			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	103.63136			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			11.15500	108.28470	11.15500	108.25258			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	103.05921			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	100.32901			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	99.88570			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			9.21500	105.78066	9.21500	105.75462			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC2: On 21/12/2018 Spot Bond				100.00000	0.00000	104.15317			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			3.22000	144.22570	3.22000	144.20383			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.42000	167.70534	3.42000	281.81745			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			3.63500	111.62554	3.63500	118.63778			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.90000	131.13013	3.90000	163.50071			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			3.87000	81.95459	3.87000	82.60674			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			4.07000	136.34196	4.07000	197.55393			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			4.28000	89.66788	4.28000	89.65168			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			4.42000	88.55547	4.42000	88.74729			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			8.44000	76.93789	8.44000	76.78828			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			9.78000	51.33969	9.78000	51.17476			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			9.81000	50.67776	9.81000	50.49842			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC05 On 13/10/2017 Spot Bond			100.00000	92.62373	100.00000	92.39447				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	95.88600	100.00000	95.64264				0.00	0	0
Total FRC06U SPOT										0.00	0	0
Total For FRC06U										0.00	0	0
FRC10 On 03/06/2021 Spot Bond				100.00000	0.00000	100.00021				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	102.71715				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	101.96503				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	103.17514				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	102.13088				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	100.24288	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	102.15165				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	101.98786				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	102.04385				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	102.59299				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	102.01275				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	101.91331				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.91539				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	102.66588				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.00000	0.00000	101.95975				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			4.43000	108.72194	4.43000	112.46129				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	102.06465				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	102.05333				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	99.51689				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	102.06465				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.96089				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.92148				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC171 On 06/08/2023 Spot Bond				100.00000	0.00000	100.29827				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC171 On 20/09/2020 Spot Bond				100.00000	0.00000	102.20316				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC181 On 06/08/2023 Spot Bond				100.00000	0.00000	107.42311				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181 On 20/12/2018 Spot Bond				100.00000	0.00000	105.26738				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC181 On 20/12/2018 Spot Bond				100.00000	0.00000	102.48737				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC181 On 20/03/2019 Spot Bond				100.00000	0.00000	102.02268				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC181 On 20/03/2019 Spot Bond				100.00000	0.00000	102.04399				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC191 On 02/04/2019 Spot Bond				100.00000	0.00000	101.63426				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC191 On 25/11/2020 Spot Bond			10.00000	111.11200	10.00000	111.08300				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC191 On 20/06/2024 Spot Bond				100.00000	0.00000	102.14318				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC201 On 20/06/2019 Spot Bond				100.00000	0.00000	102.48711				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC201 On 20/09/2021 Spot Bond			100.00000	14.86965	100.00000	14.83363				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC201 On 20/09/2021 Spot Bond			100.00000	13.93888	100.00000	13.90510				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC209 On 07/10/2020 Spot Bond				100.00000	0.00000	104.32553				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	26.63116	100.00000	26.56664				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.00000	0.00000	102.10605				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC211 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
FRC212 On 07/05/2020 Spot Bond				100.00000	0.00000	100.70415				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC213 On 04/06/2021 Spot Bond			100.00000	12.69115	100.00000	12.66007				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC214 On 07/11/2017 Spot Bond			100.00000	87.11326	100.00000	86.91021				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC215 On 07/11/2019 Spot Bond				100.00000	0.00000	100.70411				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC216 On 07/11/2017 Spot Bond			100.00000	87.10687	100.00000	86.90382				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC217 On 07/11/2017 Spot Bond				100.00000	0.00000	100.70261				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC218 On 07/11/2017 Spot Bond				100.00000	0.00000	100.67166				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC219 On 04/11/2019 Spot Bond				100.00000	0.00000	100.78210				0.00	0	0
Total FRC219 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC219										0.00	0	0
FRC221 On 04/11/2017 Spot Bond				100.00000	0.00000	100.74016				0.00	0	300,000,000
Total FRC220 SPOT										0.00	0	300,000,000
Total For FRC220										0.00	0	300,000,000
FRC222 On 31/01/2022 Spot Bond			3.73000	141.24841	3.73000	141.22507				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC222 On 20/05/2020 Spot Bond				100.00000	0.00000	100.35379				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC231 On 25/06/2018 Spot Bond				100.00000	0.00000	101.73905				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC233 On 31/01/2022 Spot Bond			4.59000	136.38744	4.59000	136.36179				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC234 On 20/12/2020 Spot Bond				100.00000	0.00000	102.98981				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC236 On 08/02/2020 Spot Bond				100.00000	0.00000	106.96726				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC237 On 19/10/2020 Spot Bond				100.00000	0.00000	116.26349				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC238 On 08/02/2020 Spot Bond				100.00000	0.00000	107.49926				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC239 On 19/10/2020 Spot Bond				100.00000	0.00000	117.05696				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC241 On 19/10/2020 Spot Bond				100.00000	0.00000	116.14865				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC242 On 08/02/2020 Spot Bond				100.00000	0.00000	106.83366				0.00	0	0
Total FRC241 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC241										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	106.47435				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	102.58976				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	107.53032				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	102.56466				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	102.07395				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	106.79986				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	96.85667				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	114.50194				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	95.50259				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	100.60895				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	101.95452				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	101.62850				0.00	0	0
Total FRC254 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC254										0.00	0	0
FRC254 On 05/10/2022 Spot Bond				100.00000	0.00000	101.05203				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC255 On 17/07/2027 Spot Bond				100.00000	0.00000	100.80611				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	102.23491				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			4.25000	94.30184	4.25000	138.26094				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			4.31000	94.07190	4.31000	137.92358				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			4.29000	131.05119	4.29000	138.03593				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD013 On 31/10/2020 Spot Bond				100.00000	0.00000	101.12104				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD01U On 22/12/2018 Spot Bond			100.00000	44.97077	100.00000	44.86183				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD15U On 31/12/2017 Spot Bond			100.00000	96.11799	100.00000	95.87404				0.00	0	0
Total FRD15U SPOT										0.00	0	0
Total For FRD15U										0.00	0	0
FRD17U On 15/02/2021 Spot Bond			100.00000	15.21239	100.00000	15.16489				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	84.30345	4.11000	84.15127				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			4.11000	98.84644	4.11000	98.82909				0.00	0	0
Total FRI38 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRI38										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	100.76480				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	101.80545				0.00	0	3,400,000,000
Total FRJ19 SPOT										0.00	0	3,400,000,000
Total For FRJ19										0.00	0	3,400,000,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	101.40401				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	101.53075				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	100.90592				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	101.85605				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	101.24702				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	7.77544	100.00000	7.76069				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	7.77544	100.00000	7.76069				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			2.74800	84.15927	2.74800	106.03389				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			3.13000	106.24011	3.13000	115.14209				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	100.97121				0.00	0	0
Total FRS103 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS103										0.00	0	0
FRS103 On 23/01/2024 Spot Bond				100.00000	0.00000	100.97121				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS104 On 31/01/2038 Spot Bond			3.27000	103.75088	3.27000	112.62324				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			3.37000	215.15646	3.37000	215.12285				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			4.22500	97.12145	4.22500	97.10411				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 07/12/2033 Spot Bond			3.40000	214.36520	3.40000	214.33155				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	101.03714				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			3.68500	118.25769	3.68500	118.23828				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			3.43500	109.75618	3.43500	109.73889				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			3.43500	109.75618	3.43500	109.73889				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			3.52000	117.03158	3.52000	211.20165				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			3.57000	209.94797	3.57000	209.91406				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			3.21500	106.87154	3.21500	106.85534				0.00	0	0
Total FRS122 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS122										0.00	0	0
FRS12: On 07/12/2033 Spot Bond			3.60000	209.18009	3.60000	209.14612				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS12: On 31/01/2038 Spot Bond			4.34500	95.36050	4.34500	95.34317				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS12: On 31/03/2028 Spot Bond			3.86500	164.04024	3.86500	164.01245				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS12: On 31/01/2038 Spot Bond			4.16000	85.62743	4.16000	98.07454				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS12: On 31/03/2028 Spot Bond			3.84000	104.46710	3.84000	164.37912				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS13: On 11/11/2017 Spot Bond			100.00000	88.04273	100.00000	87.83940				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS13: On 31/03/2028 Spot Bond			3.90000	163.52858	3.90000	163.50071				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS13: On 07/12/2033 Spot Bond			4.11000	196.63899	4.11000	196.60438				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS13: On 24/03/2020 Spot Bond			100.00000		0.00000	94.90028				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			4.09000	86.25504	4.09000	99.13289				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			4.34500	82.90772	4.34500	95.34317				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			3.87000	102.56815	3.87000	102.55080				0.00	0	0
Total FRS136 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			3.71000	166.32866	3.71000	166.30118				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			3.88000	202.17677	3.88000	202.14242				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 31/03/2028 Spot Bond			3.84000	164.40686	3.84000	164.37912				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.84000	164.40686	3.84000	164.37912				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.13000	95.94204	4.13000	160.18359				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			3.98500	115.89274	3.98500	115.87279				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.43000	142.99105	3.43000	142.96856				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 06/05/2021 Spot Bond				100.00000	0.00000	120.18400				0.00	0	0
Total FRS148 SPOT										0.00	0	0
Total For FRS148										0.00	0	0
FRS148 On 31/03/2028 Spot Bond			4.19000	159.35954	4.19000	159.33114				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.23000	158.79424	4.23000	158.76580				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			3.95500	116.12682	3.95500	116.10692				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.20000	159.21800	4.20000	159.18958				0.00	0	0
Total FRS152 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS152										0.00	0	0
FRS15: On 31/03/2028 Spot Bond			4.24000	158.65329	4.24000	158.62482				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	105.14867				0.00	0	0
Total FRS157 SPOT										0.00	0	0
Total For FRS157										0.00	0	0
FRS15: On 20/06/2022 Spot Bond				100.00000	0.00000	140.55875				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS15: On 06/06/2023 Spot Bond				100.00000	0.00000	64.68512				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS16: On 06/06/2024 Spot Bond				100.00000	0.00000	93.99664				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS16: On 06/06/2025 Spot Bond				100.00000	0.00000	92.81705				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS16: On 20/06/2022 Spot Bond				100.00000	0.00000	78.52504				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS16: On 06/06/2023 Spot Bond				100.00000	0.00000	78.08626				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS16: On 06/06/2024 Spot Bond				100.00000	0.00000	79.93048				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS16: On 06/06/2025 Spot Bond				100.00000	0.00000	80.07955				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS16: On 01/08/2021 Spot Bond				100.00000	0.00000	68.55334				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS16: On 01/08/2022 Spot Bond				100.00000	0.00000	71.42785				0.00	0	0
Total FRS167 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS167										0.00	0	0
FRS167 On 01/08/2022 Spot Bond				100.00000	0.00000	68.92987				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	71.57490				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS170 On 01/08/2022 Spot Bond				100.00000	0.00000	61.57027				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	170.33755	3.03000	287.69382				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	171.01771	2.92000	289.37764				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	162.99786	3.64000	278.56589				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.39000	142.22957	3.39000	143.20291				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	100.95544				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			2.92000	146.01094	2.92000	145.98997				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	100.76522				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			3.11000	110.68155	3.11000	110.66509				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			2.89000	89.40147	2.89000	117.11913				0.00	0	0
Total FRS81 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS81									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			3.14500	118.45779	3.14500	122.63406			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	99.74699			0.00	0	0
Total FRS86 SPOT									0.00	0	0
Total For FRS86									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			3.17500	117.83172	3.17500	122.38509			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	139.20003	3.83000	275.79381			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	100.65149			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	100.17080			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			4.63000	104.11792	4.63000	104.10474			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			7.49500	105.86494	7.49500	105.84366			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			7.72500	105.27083	7.72500	105.24915			0.00	0	0
Total FRX19 SPOT									0.00	0	0
Total For FRX19									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			8.02500	105.68215	8.02500	105.65943			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			8.91000	95.15586	8.91000	95.13295			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			9.33500	109.86860	9.33500	109.84122			0.00	0	10,000,000
Total FRX24 SPOT									0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX24									0.00	0	10,000,000
FRX26 On 01/10/2026 Spot Bond			9.71500	102.78426	9.71500	102.75762			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			9.76500	102.53975	9.76500	102.51320			0.00	0	0
Total FRX27 SPOT									0.00	0	0
Total For FRX27									0.00	0	0
FRX30 On 31/01/2030 Spot Bond			10.14000	98.21665	10.14000	98.19025			0.00	0	460,000,000
Total FRX30 SPOT									0.00	0	460,000,000
Total For FRX30									0.00	0	460,000,000
FRX31 On 21/02/2031 Spot Bond			10.25000	94.96699	10.25000	94.94119		15,375,000,000,000.00		1,500,000,000	3,100,000,000
Total FRX31 SPOT								15,375,000,000,000.00		1,500,000,000	3,100,000,000
Total For FRX31								15,375,000,000,000.00		1,500,000,000	3,100,000,000
FRX32 On 31/03/2032 Spot Bond			10.35500	102.49153	10.35500	105.72385			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	78.07999	10.88000	78.05740			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	101.91490			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	102.14627			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	101.96089			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	102.23039			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	100.26076			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/02/2019 Spot Bond				100.00000	0.00000	100.25712			0.00	0	0
Total FS2A5 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS2A5										0.00	0	0
FS2B1 On 20/02/2019 Spot Bond				100.00000	0.00000	100.33676				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	100.34616				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/02/2019 Spot Bond				100.00000	0.00000	100.38748				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	20.16317	100.00000	20.11432				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	20.29817	100.00000	20.24900				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5 On 20/02/2020 Spot Bond				100.00000	0.00000	100.32245				0.00	0	0
Total FS3A5 SPOT										0.00	0	0
Total For FS3A5										0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	20.49618	100.00000	20.44653				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond				100.00000	0.00000	100.33299				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	20.74819	100.00000	20.69793				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	20.97321	100.00000	20.92240				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	21.96325	100.00000	21.91004				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	18.07522	100.00000	18.03143				0.00	0	0
Total FS4A3U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FS4A3U									0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	18.35067	100.00000	18.30621			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	18.46085	100.00000	18.41613			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	18.68121	100.00000	18.63595			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	18.95666	100.00000	18.91074			0.00	0	0
Total FS4C1U SPOT									0.00	0	0
Total For FS4C1U									0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	19.28719	100.00000	19.24047			0.00	0	0
Total FS4D1U SPOT									0.00	0	0
Total For FS4D1U									0.00	0	0
FS5A1L On 20/04/2019 Spot Bond			100.00000	30.58242	100.00000	30.50832			0.00	0	0
Total FS5A1U SPOT									0.00	0	0
Total For FS5A1U									0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	12.74736	100.00000	12.71649			0.00	0	0
Total FS5A2U SPOT									0.00	0	0
Total For FS5A2U									0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	9.95568	100.00000	9.93156			0.00	0	0
Total FS5A3U SPOT									0.00	0	0
Total For FS5A3U									0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	13.34208	100.00000	13.30976			0.00	0	0
Total FS5A4U SPOT									0.00	0	0
Total For FS5A4U									0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	13.45022	100.00000	13.41763			0.00	0	0
Total FS5A5U SPOT									0.00	0	0
Total For FS5A5U									0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	13.66648	100.00000	13.63337			0.00	0	0
Total FS5B1U SPOT									0.00	0	0
Total For FS5B1U									0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	13.93681	100.00000	13.90305			0.00	0	0
Total FS5C1U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS5C1U										0.00	0	0
FS5D11 On 20/04/2021 Spot Bond			100.00000	14.26121	100.00000	14.22665				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	15.88318	100.00000	15.84470				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	101.32676				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	100.36591				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2020 Spot Bond				100.00000	0.00000	100.23276				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	100.23544				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	100.25283				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	100.27419				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	100.28752				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	14.58048	100.00000	14.54516				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	101.91293				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	22.87930	100.00000	22.82388				0.00	0	0
Total GRB01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB01U										0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	99.19138	100.00000	98.92473				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	38.01859	100.00000	37.92547				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	16.37303	100.00000	16.33337				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	32.34972	100.00000	32.27135				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	18.54478	100.00000	18.49985				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	4.71866	100.00000	4.70971				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	71.15010	100.00000	71.01167				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	48.14523	100.00000	48.03839				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	37.74927	100.00000	37.67765				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	30.83856	100.00000	30.80432				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	18.87463	100.00000	18.83882				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	13.70603	100.00000	13.69081				0.00	0	0
Total GRB16U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	9.47323	100.00000	9.45526				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	6.09834	100.00000	6.09157				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	4.71866	100.00000	4.70971				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	17.27968	100.00000	17.22664				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	12.43965	100.00000	12.40146				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	9.93461	100.00000	9.90411				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	9.67765	100.00000	9.64744				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	101.04690				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	101.02598				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	101.08140				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	89.06769	100.00000	88.85359				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	100.05526				0.00	0	0
Total GRT06 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	100.34889				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	102.29356				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	101.92081				0.00	255,000,000	1,000,000,000
Total GRT09 SPOT										0.00	255,000,000	1,000,000,000
Total For GRT09										0.00	255,000,000	1,000,000,000
GRT10 On 13/05/2019 Spot Bond				100.00000	0.00000	100.50502				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond				100.00000	0.00000	100.48658				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	102.06809				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	101.23107				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	102.04001				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	101.35033				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	101.26595				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			9.41000	107.27173	9.41000	107.24478				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	99.80275				0.00	0	0
Total GRT18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond				100.00000	0.00000	99.95867				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	101.62295				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			10.13500	99.43938	10.13500	102.42390				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	0.00008	100.00000	0.00008				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
HC1M1 On 31/10/2017 Spot Bond				100.00000	0.00000	118.52603				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	113.66438				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	103.20052				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	101.48971				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	101.94853				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	20.72756	100.00000	20.67734				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	99.80018				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	100.78435				0.00	0	0
Total HILB03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.50517				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	101.40309				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	101.41778				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	101.43427				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	10.28874	100.00000	10.26382				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	10.28874	100.00000	10.26382				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	11.04709	100.00000	11.02033				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	11.04709	100.00000	11.02033				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	11.97395	100.00000	11.94494				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	111.11200	10.00000	111.08300				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	100.38373				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF08 On 15/04/2019 Spot Bond				100.00000	0.00000	101.43302				0.00	0	0
Total HPF08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HPF08										0.00	0	0
HPF09 On 15/04/2019 Spot Bond				100.00000	0.00000	101.30722				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	100.41501				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			8.20500	104.85768	8.20500	104.83477				0.00	0	4,190,000,000
Total HWAY20 SPOT										0.00	0	4,190,000,000
Total For HWAY20										0.00	0	4,190,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	19.13231	100.00000	19.09019				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	287.12694	3.07000	287.08440				0.00	0	0
Total HWAY23 SPOT										0.00	0	0
Total For HWAY23										0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			2.78000	173.49409	2.78000	297.13035				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	88.61406	3.19000	98.41463				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	89.80336	10.68000	89.77798				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	10.01380	100.00000	9.99176				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	89.79199	10.65000	89.76668				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	10.01374	100.00000	9.99170				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	101.22583				0.00	0	0
Total HWF08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond				100.00000	0.00000	101.92148			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	24.85323	100.00000	24.79302			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	111.11200	10.00000	111.08300			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			2.52000	127.96912	2.53500	127.82149		267,624,000,000.00	106,200,000	56,781,659,700	
Total I2025 SPOT								267,624,000,000.00	106,200,000	56,781,659,700	
Total For I2025								267,624,000,000.00	106,200,000	56,781,659,700	
I2029 On 31/03/2029 Spot Bond			2.54000	99.67359	2.54000	99.66025		7,620,000,000.00	3,000,000	14,033,950,600	
Total I2029 SPOT								7,620,000,000.00	3,000,000	14,033,950,600	
Total For I2029								7,620,000,000.00	3,000,000	14,033,950,600	
I2033 On 28/02/2033 Spot Bond			2.56000	103.01273	2.56000	102.99882		20,656,640,000,000.00	8,069,000,000	41,736,123,600	
Total I2033 SPOT								20,656,640,000,000.00	8,069,000,000	41,736,123,600	
Total For I2033								20,656,640,000,000.00	8,069,000,000	41,736,123,600	
I2038 On 31/01/2038 Spot Bond			2.58000	125.72818	2.51000	127.13751		558,042,132,000,000.00	216,295,400,000	178,539,980,500	
Total I2038 SPOT								558,042,132,000,000.00	216,295,400,000	178,539,980,500	
Total For I2038								558,042,132,000,000.00	216,295,400,000	178,539,980,500	
I2046 On 31/03/2046 Spot Bond			2.61000	123.31879	2.61000	123.30205		32,689,728,000,000.00	12,524,800,000	131,856,785,200	
Total I2046 SPOT								32,689,728,000,000.00	12,524,800,000	131,856,785,200	
Total For I2046								32,689,728,000,000.00	12,524,800,000	131,856,785,200	
I2050 On 31/12/2050 Spot Bond			2.60000	129.87476	2.57000	130.72876		43,246,840,000,000.00	16,633,400,000	78,071,111,960	
Total I2050 SPOT								43,246,840,000,000.00	16,633,400,000	78,071,111,960	
Total For I2050								43,246,840,000,000.00	16,633,400,000	78,071,111,960	
IB105U On 20/10/2017 Spot Bond			100.00000	89.02439	100.00000	88.80779		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	12.23811	100.00000	12.19989		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	100.25710		0.00	0	0	
Total IBL100 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL100										0.00	0	0
IBL101 On 24/05/2022 Spot Bond			8.88500	103.25981	8.88500	103.23543				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	100.26305				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	99.91829				0.00	0	0
Total IBL103 SPOT										0.00	0	0
Total For IBL103										0.00	0	0
IBL104 On 17/07/2018 Spot Bond			8.70500	102.34248	8.70500	101.15326				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	102.27459	8.28000	100.64793				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			7.96500	100.75964	7.96500	105.72161				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			2.99000	143.60693	2.99000	145.57093				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.08500	104.09885	8.08500	104.07630				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	111.11200	10.00000	111.08300				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			8.39500	101.16685	8.39500	101.14413				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			8.90500	97.55614	8.90500	97.53304				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			8.27500	102.60062	8.27500	102.57789				0.00	0	0
Total IBL49 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL49										0.00	0	0
IBL49/F On 02/04/2018 Spot Bond			7.34000	103.11529	7.34000	103.09498				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			8.89500	101.34116	8.89500	101.31720				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	100.80494				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.17500	100.72519	8.17500	100.70326				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	100.87576				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			8.13500	101.90839	8.13500	101.88631				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			9.57000	103.75893	9.57000	103.73258				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	101.41425				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	100.63568				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	100.82431				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	100.17777				0.00	0	0
Total IBL66 SPOT										0.00	0	0
Total For IBL66										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.72000	141.30611	3.72000	141.28279				0.00	0	0
Total IBL67 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	101.70264				0.00	0	0
Total IBL68 SPOT										0.00	0	0
Total For IBL68										0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	61.54053	100.00000	61.39146				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	100.42257				0.00	0	1,000,000,000
Total IBL73 SPOT										0.00	0	1,000,000,000
Total For IBL73										0.00	0	1,000,000,000
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	100.34064				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	100.60230				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	100.23810				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			9.62000	104.45198	9.62000	104.42532				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL79 On 27/01/2019 Spot Bond			7.96500	103.70125	7.96500	103.67924				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	41.81485	100.00000	41.71357				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	14.98378	100.00000	14.94749				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	100.86472				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	101.82306				0.00	0	0
Total IBL83 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	30.63291	100.00000	30.55870				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	100.81108				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	101.77534				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL87 On 20/05/2019 Spot Bond			8.26500	105.15672	8.26500	105.13358				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			8.89500	107.41851	8.89500	107.39311				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	17.53235	100.00000	17.49376				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	100.17737				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	29.11323	100.00000	29.04270				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	100.00005				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	101.37314				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	100.51112				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	100.13694				0.00	0	0
Total IBL94 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL94										0.00	0	0
IBL95 On 12/09/2021 Spot Bond				100.00000	0.00000	100.63109				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	101.83389				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	101.56138				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond				100.00000	0.00000	101.63154				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			8.13500	105.00975	8.13500	104.98687				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	11.51729	100.00000	11.49194				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	101.00353				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			9.21500	100.74891	9.21500	100.72412				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	100.24184				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	100.15937				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.43500	98.25817	10.43500	98.23101				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	100.50485				0.00	0	0
Total IDCG07 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG07										0.00	0	0
IDCG07 On 13/05/2030 Spot Bond			11.50000	102.00345	11.50000	101.94673				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG08 On 05/12/2019 Spot Bond				100.00000	0.00000	99.97764				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG09 On 05/12/2021 Spot Bond				100.00000	0.00000	99.97715				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG10 On 05/12/2026 Spot Bond			10.53500	104.22227	10.53500	104.19304				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG11 On 19/10/2017 Spot Bond			5.00000	101.88589	5.00000	101.87202				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP04 On 14/03/2018 Spot Bond			4.00000	99.90319	4.00000	99.89243				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP05 On 17/10/2019 Spot Bond			4.00000	101.53748	4.00000	101.52649				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP06 On 18/05/2024 Spot Bond			100.00000	8.81808	100.00000	8.79868				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP1U On 10/12/2024 Spot Bond			8.83500	101.44239	8.83500	101.41843				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC01 On 14/04/2021 Spot Bond			7.60500	107.03455	7.60500	107.01273				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	86.18488	100.00000	85.98538				0.00	0	0
Total IN272U SPOT										0.00	0	0
Total For IN272U										0.00	0	0
IN272U On 30/06/2021 Spot Bond			100.00000	13.37076	100.00000	13.33836				0.00	0	0
Total IN276U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	13.20050	100.00000	13.16852				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	20.21089	100.00000	20.16192				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	30.44723	100.00000	30.37347				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	9.68830	100.00000	9.66686				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	18.97441	100.00000	18.92844				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	38.57891	100.00000	38.48443				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	80.38873	100.00000	80.21841				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	14.76730	100.00000	14.73153				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	15.83161	100.00000	15.79326				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	14.66989	100.00000	14.63436				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	82.44499	100.00000	82.26259				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	82.49684	100.00000	82.31434				0.00	0	0
Total IN341U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN341U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	11.70885	100.00000	11.68293				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	8.97503	100.00000	8.95495				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	8.66444	100.00000	8.64536				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN346U On 15/04/2018 Spot Bond			100.00000	62.87609	100.00000	62.72378				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	12.47345	100.00000	12.44584				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	13.76722	100.00000	13.73387				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	98.64865	100.00000	98.91599				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	59.90964	100.00000	59.71631				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	102.03463				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	111.11200	10.00000	111.08300				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	101.99416				0.00	0	0
Total ING228 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING335 On 15/08/2019 Spot Bond				100.00000	0.00000	98.93781				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	0.00000	100.49714				0.00	0	0
Total ING360 SPOT										0.00	0	0
Total For ING360										0.00	0	0
ING362 On 24/02/2021 Spot Bond			100.00000	5.95801	100.00000	5.93153			000,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total ING362 SPOT									10,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total For ING362									10,000,000,000,000.00	20,000,000,000	20,000,000,000	
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	100.70487				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	102.63379				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	100.75482				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			11.25500	105.06386	11.25500	105.03260				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	111.11200	10.00000	111.08300				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	101.57600				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	102.01583				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	44.09197	100.00000	43.98515				0.00	0	0
Total IPF11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPF11										0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	101.23373				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	99.99995				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	101.87929				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	101.93185				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.00000	0.00000	101.96339				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	101.83300				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	101.85318				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	101.87336				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	101.87516				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	101.94246				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	102.06244				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	100.82608				0.00	0	0
Total IPFC15 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPFC15									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.10500	103.54269	9.10500	103.51764			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	100.27631			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			7.91500	104.36946	7.91500	104.34694			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	98.67230	100.00000	98.41863			0.00	0	0
Total IPL6/R203 SPOT									0.00	0	0
Total For IPL6/R203									0.00	0	0
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.51462			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	64.53266	100.00000	64.37632			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	101.89707			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	15.42781	100.00000	15.39044			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	100.27668			0.00	0	80,000,000
Total IPL9 SPOT									0.00	0	80,000,000
Total For IPL9									0.00	0	80,000,000
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	102.12409			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	100.26754	2.75000	100.26011			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			5.75000	138.95026	5.75000	138.91972			0.00	0	0
Total IV019 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV019										0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	98.78550				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	100.74783				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			4.53500	110.72687	4.53500	111.67289				0.00	0	2,364,850,000
Total IV030 SPOT										0.00	0	2,364,850,000
Total For IV030										0.00	0	2,364,850,000
IV030A On 31/01/2025 Spot Bond			4.53500	110.63456	4.53500	111.67289				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2020 Spot Bond				100.00000	0.00000	99.81776				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	101.85785				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	101.45953				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			11.15500	104.49392	11.15500	104.46311				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	104.30018				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	101.31783				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	102.33891				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			5.17000	95.34706	5.17000	133.19134				0.00	0	0
Total IV039 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond				100.00000	0.00000	102.15267				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			11.50500	106.66204	11.50500	106.62962				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	100.52923				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			11.39500	107.20736	11.39500	107.17508				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond				100.00000	0.00000	101.08772				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			5.17000	133.21846	5.17000	133.19134				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	102.32483				0.00	0	390,000,000
Total IV046 SPOT										0.00	0	390,000,000
Total For IV046										0.00	0	390,000,000
IV08 On 30/04/2018 Spot Bond			8.66500	107.89547	8.66500	107.87060				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	101.51924				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	5.12015	100.00000	5.11043				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	3.56252	100.00000	3.55576				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	20.98821	100.00000	20.86015				0.00	0	0
Total IV118U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV118U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.50000	155.03900	4.50000	155.01008				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA689 On 07/09/2017 Spot Bond			7.35000	99.95974	7.35000	99.83916				0.00	0	0
Total IVA689 SPOT										0.00	0	0
Total For IVA689										0.00	0	0
IVA690 On 14/09/2017 Spot Bond			7.35000	99.81909	7.35000	99.69885				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			7.35000	99.67884	7.35000	99.55894				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	99.25046	7.45000	99.12996				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			7.45000	99.10991	7.45000	98.98976				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	98.94924	7.60000	98.82707				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	98.80674	7.60000	98.68492				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	83.92471	7.60000	98.54318				0.00	0	0
Total IVA698 SPOT										0.00	0	0
Total For IVA698										0.00	0	0
IVA699 On 16/11/2017 Spot Bond			7.60000	98.52297	7.60000	98.40185				0.00	0	0
Total IVA699 SPOT										0.00	0	0
Total For IVA699										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	111.11200	10.00000	111.08300				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	101.60768				0.00	0	0
Total IVC027 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC027										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	101.65055				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	101.68647				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	97.69024				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.73500	102.20244	8.73500	102.17871				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	30.44422	100.00000	30.37721				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	31.78206	100.00000	31.70507				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			9.02500	102.11918	9.02500	102.09469				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	101.03337				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	100.80214				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	100.34905				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	100.00002				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	100.80102				0.00	0	100,000,000
Total IVC051 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 IVC051										0.00	0	100,000,000
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	100.60359				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	101.81524				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	100.87117				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	101.72677				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	100.73426				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	102.20781				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	99.83556				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	98.71343	100.00000	98.45297				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	100.86786				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	102.07892				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	101.16057				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	100.89741				0.00	0	0
Total IVC077 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC077									0.00	0	0
IVC081 On 14/07/2019 Spot Bond				100.00000	0.00000	101.38684			0.00	0	0
Total IVC081 SPOT									0.00	0	0
Total For IVC081									0.00	0	0
IVC087 On 10/10/2017 Spot Bond				100.00000	0.00000	101.39385			0.00	0	0
Total IVC087 SPOT									0.00	0	0
Total For IVC087									0.00	0	0
IVC088 On 12/04/2018 Spot Bond				100.00000	0.00000	101.30737			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	100.88213			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	100.88085			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	100.28061			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	100.26877			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			9.87500	105.80201	9.87500	105.77415			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	101.79754			0.00	0	75,000,000
Total IVC097 SPOT									0.00	0	75,000,000
Total For IVC097									0.00	0	75,000,000
IVC098 On 14/06/2018 Spot Bond			8.13500	102.62577	8.13500	102.60342			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	100.97442			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	100.96544			0.00	0	0
Total IVC102 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond				100.00000	0.00000	101.82489				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	99.90537				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond				100.00000	0.00000	99.78818				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	101.80666				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	100.93795				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	100.37272				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			9.52500	103.61622	9.52500	103.59002				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	100.33503				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	100.25872				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	100.17175				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	102.16320				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	0.00000	100.50193				0.00	0	0
Total IVC116 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC116										0.00	0	0
IVC119 On 21/02/2019 Spot Bond				100.00000	0.00000	100.34336				0.00	0	0
Total IVC119 SPOT										0.00	0	0
Total For IVC119										0.00	0	0
IVC120 On 01/07/2018 Spot Bond				100.00000	0.00000	100.27119				0.00	0	0
Total IVC120 SPOT										0.00	0	0
Total For IVC120										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	10.47633	100.00000	10.45646				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	66.67303	100.00000	66.51151				0.00	0	0
Total IVC73U SPOT										0.00	0	0
Total For IVC73U										0.00	0	0
IVC74U On 22/09/2017 Spot Bond			100.00000	97.63583	100.00000	97.38091				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	7.57144	100.00000	7.55708				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	6.67953	100.00000	6.66686				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	6.54145	100.00000	6.52904				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	5.54525	100.00000	5.53473				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	5.28814	100.00000	5.27811				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	5.28814	100.00000	5.27811				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	5.16899	100.00000	5.15919				0.00	0	0
Total IVC99U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC99U										0.00	0	0
JAS01 On 31/01/2019 Spot Bond				100.00000	0.00000	101.00316				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	99.78724				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP002 On 06/06/2019 Spot Bond				100.00000	0.00000	99.95303				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP003 On 29/06/2018 Spot Bond				100.00000	0.00000	101.68823				0.00	0	0
Total KAP005 SPOT										0.00	0	0
Total For KAP005										0.00	0	0
KAP005 On 29/06/2021 Spot Bond				100.00000	0.00000	101.78843				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			9.42500	106.36560	9.42500	106.33884				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	100.67707				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP008 On 24/05/2020 Spot Bond				100.00000	0.00000	100.27330				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	33.86859	100.00000	33.78654				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	100.97945				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB009 On 05/08/2020 Spot Bond				100.00000	0.00000	100.84817				0.00	0	0
Total KSB009 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For KSB009									0.00	0	0
KST01 On 12/07/2020 Spot Bond				100.00000	0.00000	101.45077			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			8.98500	134.32589	8.98500	134.29381			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	99.65424			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	101.81242			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	100.87629			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	23.39504	100.00000	23.33838			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			9.47500	102.87174	9.47500	102.84586		19,708,000,000,000.00	2,080,000,000	520,000,000	
Total LBK11 SPOT								19,708,000,000,000.00	2,080,000,000	520,000,000	
Total For LBK11								19,708,000,000,000.00	2,080,000,000	520,000,000	
LBK11/I On 28/11/2019 Spot Bond			9.62000	102.58608	9.62000	102.55989		0.00	0	0	
Total LBK11/R207 SPOT								0.00	0	0	
Total For LBK11/R207								0.00	0	0	
LBK12L On 25/02/2020 Spot Bond			9.71000	100.28382	9.71000	100.25799		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	65.47791	100.00000	65.31929		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	101.57076		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	100.02708		0.00	0	0	
Total LBK16 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LBK16									0.00	0	0
LBK17 On 22/03/2020 Spot Bond				100.00000	0.00000	101.89355			0.00	0	190,000,000
Total LBK17 SPOT									0.00	0	190,000,000
Total For LBK17									0.00	0	190,000,000
LBK18 On 22/03/2022 Spot Bond				100.00000	0.00000	101.90338			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	101.77242			0.00	0	0
Total LBK19 SPOT									0.00	0	0
Total For LBK19									0.00	0	0
LBK20 On 08/06/2022 Spot Bond			10.18500	102.50415	10.18500	102.47634			0.00	0	0
Total LBK20 SPOT									0.00	0	0
Total For LBK20									0.00	0	0
LBK21 On 04/09/2018 Spot Bond			100.00000	44.64292	100.00000	100.00000			0.00	0	0
Total LBK21 SPOT									0.00	0	0
Total For LBK21									0.00	0	0
LBK22 On 04/09/2020 Spot Bond			100.00000	8.81835	100.00000	100.00000			0.00	0	0
Total LBK22 SPOT									0.00	0	0
Total For LBK22									0.00	0	0
LBK23 On 05/09/2022 Spot Bond			100.00000	1.54308	100.00000	100.00000			0.00	0	0
Total LBK23 SPOT									0.00	0	0
Total For LBK23									0.00	0	0
LGL03 On 03/04/2018 Spot Bond			8.86500	102.55071	8.86500	102.52641			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			9.17500	100.51188	9.17500	100.48738			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	101.20975			0.00	0	1,030,000,000
Total LGL05 SPOT									0.00	0	1,030,000,000
Total For LGL05									0.00	0	1,030,000,000
LGL06 On 04/10/2022 Spot Bond			9.72000	106.16448	9.72000	106.13695			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	101.85261			0.00	0	64,000,000
Total LGL07 SPOT									0.00	0	64,000,000

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 LGL07										0.00	0	64,000,000
LGL08 On 28/02/2023 Spot Bond				100.00000	0.00000	100.17601				0.00	0	0
Total LGL08 SPOT										0.00	0	0
Total For LGL08										0.00	0	0
LGL09 On 28/08/2024 Spot Bond				100.00000	0.00000	100.18165				0.00	0	0
Total LGL09 SPOT										0.00	0	0
Total For LGL09										0.00	0	0
LHC011 On 12/07/2023 Spot Bond			100.00000	10.77174	100.00000	10.72438				0.00	0	0
Total LHC01U SPOT										0.00	0	0
Total For LHC01U										0.00	0	0
LHC021 On 12/07/2023 Spot Bond			100.00000	11.36605	100.00000	11.31607				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	100.72658				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			12.46500	104.99817	12.46500	104.96368				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			13.47500	105.89592	13.47500	105.85840				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	99.77850				0.00	0	0
Total LHL22 SPOT										0.00	0	0
Total For LHL22										0.00	0	0
LHL26 On 13/11/2020 Spot Bond				100.00000	0.00000	100.75540				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	103.78401				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	100.33527				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	100.71059				0.00	0	0
Total LRFB2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LRFB2										0.00	0	0
LRFC2 On 20/11/2019 Spot Bond				100.00000	0.00000	100.37767				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	100.55953				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	99.85517				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	100.76379				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	100.00000				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	103.92669				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	104.08923				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.07879				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	100.07931				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	100.07692				0.00	0	0
Total MAQ0J2 SPOT										0.00	0	0
Total For MAQ0J2										0.00	0	0
MAQ10 On 15/09/2017 Spot Bond				100.00000	0.00000	99.77187				0.00	0	0
Total MAQ103 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ103										0.00	0	0
MAQ10 On 10/11/2017 Spot Bond				100.00000	0.00000	98.65437				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	101.59996				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	101.67613				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04 On 17/08/2018 Spot Bond				100.00000	0.00000	100.63972				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	100.41433				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	102.42164				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05 On 17/05/2019 Spot Bond				100.00000	0.00000	100.71191				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	40.50042	100.00000	40.40230				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	101.56196				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	102.12799				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	101.57246				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	101.85459				0.00	0	0
Total MBF055 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF055										0.00	0	0
MBF05 On 28/08/2018 Spot Bond				100.00000	0.00000	100.15072				0.00	0	0
Total MBF056 SPOT										0.00	0	0
Total For MBF056										0.00	0	0
MBF05 On 28/08/2020 Spot Bond				100.00000	0.00000	100.15800				0.00	0	0
Total MBF057 SPOT										0.00	0	0
Total For MBF057										0.00	0	0
MBLSA On 30/10/2017 Spot Bond			2.30000	99.65462	2.30000	98.90004				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	98.18546				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	99.82360				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	101.32975				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	100.15953				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
Total For MBP29U										0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	89.74569	100.00000	89.52945				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	89.76554	100.00000	89.54923				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	86.22490	100.00000	86.02530				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	100.81009				0.00	0	0
Total MBP34 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBP34									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.36500	104.48041	8.36500	104.45701			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	105.02666	8.00000	105.00415			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			8.41500	104.18692	8.41500	104.16346			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	103.45529	8.91000	103.43065			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	101.56326			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	101.61823			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			8.38500	102.73218	8.38500	102.70925			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			9.28000	104.21709	9.28000	104.19140		1,113,600,000,000.00		120,000,000	30,000,000
Total MEFSB5 SPOT								1,113,600,000,000.00		120,000,000	30,000,000
Total For MEFSB5								1,113,600,000,000.00		120,000,000	30,000,000
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.80535			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			9.27500	103.93464	9.27500	103.90874			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	101.34862			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	101.45519			0.00	0	0
Total MMF201 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MMF201										0.00	0	0
MMF30 On 15/12/2024 Spot Bond				100.00000	0.00000	101.84585				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	101.84585				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	101.35861				0.00	0	0
Total MMIG01 SPOT										0.00	0	0
Total For MMIG01										0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			9.45500	106.49361	9.45500	106.46688				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	100.19268				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			11.38500	100.28285	11.38500	100.25268				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			10.12000	103.51306	10.12000	103.48529				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	101.62261				0.00	0	0
Total MTN06 SPOT										0.00	0	0
Total For MTN06										0.00	0	0
MTN07 On 13/07/2022 Spot Bond				100.00000	0.00000	101.39972				0.00	0	80,000,000
Total MTN07 SPOT										0.00	0	80,000,000
Total For MTN07										0.00	0	80,000,000
MTN08 On 20/04/2019 Spot Bond			100.00000	31.60098	100.00000	31.52442				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	37.79986	100.00000	37.71620				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	102.55974				0.00	0	0
Total MTNC18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MTNC18									0.00	0	0
MTNC1 On 15/05/2018 Spot Bond				100.00000	0.00000	100.59242			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	14.28491	100.00000	14.25032			0.00	0	80,000,000
Total MWA1U SPOT									0.00	0	80,000,000
Total For MWA1U									0.00	0	80,000,000
MWA2L On 18/07/2021 Spot Bond			100.00000	13.48715	100.00000	13.37822			0.00	0	0
Total MWA2U SPOT									0.00	0	0
Total For MWA2U									0.00	0	0
MWAR(On 22/11/2019 Spot Bond				100.00000	0.00000	100.31956			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	14.24635	100.89771	14.21156			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	101.97874			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	102.08322			0.00	0	3,350,000,000
Total N5D23 SPOT									0.00	0	3,350,000,000
Total For N5D23									0.00	0	3,350,000,000
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	111.35501			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	13.31923	100.00000	13.28696			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	14.21790	100.00000	14.18346			0.00	0	0
Total N5G23U SPOT									0.00	0	0
Total For N5G23U									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.47000	97.54083	9.47000	97.51631		14,394,400,000,000.00		1,520,000,000	2,000,000,000
Total NAM01 SPOT								14,394,400,000,000.00		1,520,000,000	2,000,000,000
Total For NAM01								14,394,400,000,000.00		1,520,000,000	2,000,000,000
NAM02 On 29/06/2020 Spot Bond			8.97500	103.27042	8.97500	103.24565		89,750,000,000.00		10,000,000	900,000,000
Total NAM02 SPOT								89,750,000,000.00		10,000,000	900,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NAM02										89,750,000,000.00	10,000,000	900,000,000
NAM03 On 01/08/2023 Spot Bond			9.47000	103.56153	9.47000	103.53550				0.00	0	500,000,000
Total NAM03 SPOT										0.00	0	500,000,000
Total For NAM03										0.00	0	500,000,000
NAM04 On 01/08/2026 Spot Bond			10.38500	101.69427	10.38500	101.66629				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			8.44000	103.73315	8.44000	103.70985				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			9.18000	104.91847	9.18000	104.89288				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	104.32555	9.38000	104.29957				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			9.27000	106.70531	9.27000	106.67903				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			8.65500	103.81061	8.65500	103.80123				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			9.20500	99.10270	9.20500	99.07847				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK16 On 12/02/2025 Spot Bond			9.88500	98.29812	9.88500	98.27235				0.00	0	860,000,000
Total NBK16A SPOT										0.00	0	860,000,000
Total For NBK16A										0.00	0	860,000,000
NBK17 On 22/04/2026 Spot Bond			9.82000	104.41936	9.82000	104.39201				0.00	0	1,120,000,000
Total NBK17A SPOT										0.00	0	1,120,000,000
Total For NBK17A										0.00	0	1,120,000,000
NBK18 On 01/06/2020 Spot Bond			8.90500	103.24967	8.90500	103.22509				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			9.35500	103.57201	9.35500	103.54614				0.00	0	0
Total NBK19A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK19A										0.00	0	0
NBK20, On 01/06/2026 Spot Bond			9.73500	106.30888	9.73500	106.28127				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	99.91296				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			11.03500	98.90261	11.03500	98.87375				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	100.70148				0.00	0	0
Total NBK21B SPOT										0.00	0	0
Total For NBK21B										0.00	0	0
NBK22, On 19/11/2022 Spot Bond			9.61000	104.80379	9.61000	104.77706				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	100.59538				0.00	0	0
Total NBK22B SPOT										0.00	0	0
Total For NBK22B										0.00	0	0
NBK23, On 19/11/2025 Spot Bond			10.03500	106.70959	10.03500	106.68120				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	100.60899				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24, On 19/11/2027 Spot Bond			9.98500	109.20062	9.98500	109.17170				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	100.57455				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			9.51000	105.34235	9.51000	105.31576				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	100.47665				0.00	0	0
Total NBK25B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK25B										0.00	0	0
NBK26 On 10/05/2023 Spot Bond			100.00000	14.74444	100.00000	14.71198				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	101.78244				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			10.02500	109.96456	10.02500	109.93533				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	100.38487				0.00	0	0
Total NBK27B SPOT										0.00	0	0
Total For NBK27B										0.00	0	0
NBK28 On 02/08/2023 Spot Bond			9.52000	103.08316	9.52000	103.05711				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	100.33682				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29 On 31/07/2026 Spot Bond			10.08500	103.40810	10.08500	103.38045				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	100.63344				0.00	0	0
Total NBK29B SPOT										0.00	0	0
Total For NBK29B										0.00	0	0
NBK30 On 20/02/2024 Spot Bond			9.31000	101.79275	9.31000	101.76758				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	100.41773				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	100.44032				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	100.16418				0.00	0	0
Total NBK32B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK32B									0.00	0	0
NBK33I On 10/05/2019 Spot Bond				100.00000	0.00000	100.78779			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	100.61679			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	100.63024			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	100.64687			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	100.81487			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	100.81092			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			8.03500	105.99584	8.03500	105.97315			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	28.63965	100.00000	28.57661			0.00	0	0
Total NBK3A/R204 SPOT									0.00	0	0
Total For NBK3A/R204									0.00	0	0
NBK4 On 28/10/2024 Spot Bond			11.16000	46.95569	11.16000	46.94208			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	100.90404			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	100.41562			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	100.33576			0.00	0	0
Total NBK42B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond				100.00000	0.00000	100.34605				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	101.26984				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	101.87274				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	101.47155				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	101.96083				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	10.63229	100.00000	10.60653				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	10.63229	100.00000	10.60653				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			10.33000	106.42683	10.33000	106.39770				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.95047				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			10.36500	105.39069	10.36500	105.36176				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	101.96083				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	101.97731				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	101.99804				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.00027				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	101.41259				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	101.87495				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	101.41263				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	16.01827	100.00000	15.97946				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	13.40644	100.00000	13.37990				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	12.67708	100.00000	12.64637				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	16.69943	100.00000	16.65898				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	101.75427				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	100.87802				0.00	0	100,000,000
Total NED14 SPOT										0.00	0	100,000,000
Total For NED14										0.00	0	100,000,000
NED15 On 08/04/2019 Spot Bond			8.91500	106.57016	8.91500	106.54477				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	102.07115				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.48195				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	101.39953				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	103.12697				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			10.52500	103.81768	10.52500	103.78874				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	102.71971				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	100.25405				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NGL01 On 22/09/2021 Spot Bond				100.00000	0.00000	104.45427				0.00	0	0
Total NGL01 SPOT										0.00	0	0
Total For NGL01										0.00	0	0
NGL02 On 15/03/2022 Spot Bond				100.00000	0.00000	103.30316				0.00	0	150,000,000
Total NGL02 SPOT										0.00	0	150,000,000
Total For NGL02										0.00	0	150,000,000
NGL03 On 26/05/2022 Spot Bond				100.00000	0.00000	100.20751				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	102.37200				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	111.11200	10.00000	111.08300				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	104.20393	13.50000	104.16694				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.79044				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			3.39500	105.80062	3.39500	120.57658				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	170.85352	3.45000	170.82648				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			3.78500	117.46340	3.78500	117.44381				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			3.75000	165.73459	3.75000	165.70702				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			4.06000	161.21296	4.06000	161.18481				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			3.98000	78.72329	3.98000	100.82425				0.00	0	0
Total NILB17 SPOT										0.00	0	0
Total For NILB17										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.32500	103.65565	8.32500	103.63267				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.95500	103.92199	8.95500	103.89698				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	100.28046				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.22901				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	100.30139				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.29243				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	100.31158				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	100.31988				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	100.29243				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			9.15500	103.91961	9.15500	103.89405				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	100.33371				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	100.31926				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B1 On 22/05/2018 Spot Bond				100.00000	0.00000	100.29943				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			9.35500	103.91727	9.35500	103.89116				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	100.30293				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	100.33427				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	100.33894				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.36910				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	100.30993				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	100.34520				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			8.14500	107.94807	8.14500	107.92453				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			9.15500	116.72252	9.15500	116.69414				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	176.17075	3.62000	176.14206				0.00	0	0
Total NRA023 SPOT										0.00	0	0
Total For NRA023										0.00	0	0
NRA02: On 30/11/2028 Spot Bond			11.05500	110.78822	11.05500	110.75566				0.00	0	5,540,000,000
Total NRA028 SPOT										0.00	0	5,540,000,000
Total For NRA028										0.00	0	5,540,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	15.19677	100.00000	15.16314				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	102.22145				0.00	0	500,000,000
Total NTC16 SPOT										0.00	0	500,000,000
Total For NTC16										0.00	0	500,000,000
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	100.58049				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	100.97130				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NTC20 On 27/07/2020 Spot Bond				100.00000	0.00000	101.20030				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NTC20 SPOT										0.00	0	0
Total For NTC20										0.00	0	0
NTC21 On 24/03/2022 Spot Bond				100.00000	0.00000	100.96597				0.00	0	0
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
OML02 On 27/11/2019 Spot Bond				100.00000	0.00000	100.71039				0.00	0	0
Total OML02 SPOT										0.00	0	0
Total For OML02										0.00	0	0
OML03 On 27/11/2019 Spot Bond			9.47500	102.08124	9.47500	102.05557				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	102.16090				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2020 Spot Bond			9.68500	104.66579	9.68500	104.63889				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			10.45000	104.29764	10.45000	104.26876				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			11.48500	102.42383	11.48500	102.39275				0.00	0	960,000,000
Total OML07 SPOT										0.00	0	960,000,000
Total For OML07										0.00	0	960,000,000
OML08 On 14/09/2020 Spot Bond				100.00000	0.00000	100.02064				0.00	0	0
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0
OML09 On 14/09/2022 Spot Bond			10.44000	101.50423	10.44000	101.47617				0.00	0	1,055,000,000
Total OML09 SPOT										0.00	0	1,055,000,000
Total For OML09										0.00	0	1,055,000,000
OML10 On 14/09/2025 Spot Bond			11.48500	99.03478	11.48500	99.00473				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	111.11200	10.00000	111.08300				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	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 PMM29 SPOT										0.00	0	0
Total For PMM29										0.00	0	0
PMM30 On 07/09/2017 Spot Bond				100.00000	0.00000	99.93533				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	100.00000				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	99.64287				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	100.61317				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	100.72365				0.00	0	100,000,000
Total PMM36 SPOT										0.00	0	100,000,000
Total For PMM36										0.00	0	100,000,000
PMM37 On 27/11/2017 Spot Bond				100.00000	0.00000	100.15157				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	99.81501				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM39 On 04/09/2018 Spot Bond			100.00000	49.30252	100.00000	49.08333				0.00	0	0
Total PMM39 SPOT										0.00	0	0
Total For PMM39										0.00	0	0
PPC00: On 31/12/2018 Spot Bond				100.00000	0.00000	98.58416				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	97.91113				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	100.97242				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	100.93847				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.02898			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	101.05001			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	100.31783			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	100.33285			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	100.34598			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	100.37221			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	100.37596			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	100.37970			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.56500	114.38224	8.58500	114.21957		885,498,567,528,500.00	1,270,928,028,900	1,999,649,961,900	
Total R186 SPOT								15,498,567,528,500.00	270,928,028,900	399,649,961,900	
Total For R186								15,498,567,528,500.00	270,928,028,900	399,649,961,900	
R197 On 07/12/2023 Spot Bond			2.42000	297.21999	2.42000	297.18119		29,040,000,000.00	12,000,000	35,005,200,000	
Total R197 SPOT								29,040,000,000.00	12,000,000	35,005,200,000	
Total For R197								29,040,000,000.00	12,000,000	35,005,200,000	
R202 On 07/12/2033 Spot Bond			2.57000	237.63105	2.57000	237.59904		883,052,000,000.00	343,600,000	186,102,218,000	
Total R202 SPOT								883,052,000,000.00	343,600,000	186,102,218,000	
Total For R202								883,052,000,000.00	343,600,000	186,102,218,000	
R2023 On 28/02/2023 Spot Bond			7.85000	99.66613	7.87000	99.55740		482,832,739,390,000.00	316,284,425,400	716,516,320,000	

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 R2023 SPOT									12,832,739,390,000.00	316,284,425,400	716,516,320,000
Total For R2023									12,832,739,390,000.00	316,284,425,400	716,516,320,000
R203 On 15/09/2017 Spot Bond			4.35000	99.88096	4.77000	103.97553			052,939,250,000,000.00	242,055,000,000	102,370,000,000
Total R203 SPOT									12,939,250,000,000.00	242,055,000,000	102,370,000,000
Total For R203									12,939,250,000,000.00	242,055,000,000	102,370,000,000
R2030 On 31/01/2030 Spot Bond			9.14000	92.41293	9.14000	92.39049			263,022,450,730,000.00	357,004,644,500	434,234,889,100
Total R2030 SPOT									13,022,450,730,000.00	357,004,644,500	434,234,889,100
Total For R2030									13,022,450,730,000.00	357,004,644,500	434,234,889,100
R2032 On 31/03/2032 Spot Bond			9.38500	94.63548	9.38500	94.61177			656,854,420,344,500.00	69,989,815,700	397,866,001,800
Total R2032 SPOT									16,854,420,344,500.00	69,989,815,700	397,866,001,800
Total For R2032									16,854,420,344,500.00	69,989,815,700	397,866,001,800
R2035 On 28/02/2035 Spot Bond			9.62000	93.87331	9.62000	93.84894			814,392,669,010,000.00	292,556,410,500	450,981,468,500
Total R2035 SPOT									14,392,669,010,000.00	292,556,410,500	450,981,468,500
Total For R2035									14,392,669,010,000.00	292,556,410,500	450,981,468,500
R2037 On 31/01/2037 Spot Bond			9.73000	90.17535	9.73000	90.15207			976,386,861,636,000.00	408,672,853,200	726,395,688,300
Total R2037 SPOT									16,386,861,636,000.00	408,672,853,200	726,395,688,300
Total For R2037									16,386,861,636,000.00	408,672,853,200	726,395,688,300
R204 On 21/12/2018 Spot Bond			6.97000	102.89677	6.96500	102.88368			523,287,107,503,000.00	75,077,059,900	264,782,023,700
Total R204 SPOT									13,287,107,503,000.00	75,077,059,900	264,782,023,700
Total For R204									13,287,107,503,000.00	75,077,059,900	264,782,023,700
R2040 On 31/01/2040 Spot Bond			9.83500	93.36161	9.83500	93.33725			017,439,116,154,000.00	205,128,532,400	581,435,742,400
Total R2040 SPOT									17,439,116,154,000.00	205,128,532,400	581,435,742,400
Total For R2040									17,439,116,154,000.00	205,128,532,400	581,435,742,400
R2044 On 31/01/2044 Spot Bond			9.86000	90.46874	9.86000	90.44508			656,741,118,436,000.00	168,026,482,600	585,707,035,700
Total R2044 SPOT									16,741,118,436,000.00	168,026,482,600	585,707,035,700
Total For R2044									16,741,118,436,000.00	168,026,482,600	585,707,035,700
R2048 On 28/02/2048 Spot Bond			9.82000	89.80809	9.82000	89.78431			550,599,456,208,000.00	667,067,154,400	577,336,658,600
Total R2048 SPOT									10,599,456,208,000.00	667,067,154,400	577,336,658,600
Total For R2048									10,599,456,208,000.00	667,067,154,400	577,336,658,600
R207 On 15/01/2020 Spot Bond			7.26000	100.99007	7.27500	100.93845			615,866,721,586,000.00	773,535,361,100	704,472,622,800
Total R207 SPOT									15,866,721,586,000.00	773,535,361,100	704,472,622,800
Total For R207									15,866,721,586,000.00	773,535,361,100	704,472,622,800
R208 On 31/03/2021 Spot Bond			7.43500	100.79381	7.45500	100.71277			469,563,219,095,500.00	63,155,779,300	464,532,489,200
Total R208 SPOT									19,563,219,095,500.00	63,155,779,300	464,532,489,200
Total For R208									19,563,219,095,500.00	63,155,779,300	464,532,489,200
R209 On 31/03/2036 Spot Bond			9.57500	74.07901	9.59000	73.95967			636,647,567,995,000.00	1,110,877,030,600	1,123,587,327,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R209 SPOT									16,647,567,995,000.00	110,877,030,600	123,587,327,100
Total For R209									16,647,567,995,000.00	110,877,030,600	123,587,327,100
R210 On 31/03/2028 Spot Bond			2.50000	185.51918	2.50000	185.49456			8,752,500,000,000.00	3,501,000,000	73,493,540,800
Total R210 SPOT									8,752,500,000,000.00	3,501,000,000	73,493,540,800
Total For R210									8,752,500,000,000.00	3,501,000,000	73,493,540,800
R212 On 31/01/2022 Spot Bond			2.39000	149.22766	2.42000	149.02399			2,418,680,000,000.00	1,012,000,000	148,811,548,000
Total R212 SPOT									2,418,680,000,000.00	1,012,000,000	148,811,548,000
Total For R212									2,418,680,000,000.00	1,012,000,000	148,811,548,000
R213 On 28/02/2031 Spot Bond			9.23000	83.08920	9.25000	82.93451			198,850,858,205,000.00	129,886,333,500	390,616,993,400
Total R213 SPOT									18,850,858,205,000.00	129,886,333,500	390,616,993,400
Total For R213									18,850,858,205,000.00	129,886,333,500	390,616,993,400
R214 On 28/02/2041 Spot Bond			9.74000	70.38691	9.74000	70.36842			883,240,307,290,000.00	706,698,183,500	1,138,714,108,500
Total R214 SPOT									13,240,307,290,000.00	706,698,183,500	138,714,108,500
Total For R214									13,240,307,290,000.00	706,698,183,500	138,714,108,500
RCG01 On 24/10/2019 Spot Bond				100.00000	0.00000	101.02221			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	100.94716			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	102.15144			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	102.44992			0.00	0	0
Total RCSB07 SPOT									0.00	0	0
Total For RCSB07									0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	65.23391	100.00000	65.07589			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	99.72678	100.00000	100.00000			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	12.60581	100.00000	12.56930			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	60.60392	100.00000	60.44244			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	40.46726	100.00000	40.35944				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	20.34735	100.00000	20.29314				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	10.85590	100.00000	10.80816				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	99.84300				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	100.34784				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	101.28527				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	102.47828				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	33.97902	100.00000	33.89670				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	102.12304				0.00	0	0
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond				100.00000	0.00000	101.78049				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	100.00011				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	101.97899				0.00	0	142,000,000

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 RDFB10 SPOT										0.00	0	142,000,000
Total For RDFB10										0.00	0	142,000,000
RDFB1 On 27/03/2022 Spot Bond				100.00000	0.00000	101.74345				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	101.43994				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	101.61940				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	100.00004				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	100.88172				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	100.41544				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REB01 On 21/05/2018 Spot Bond			100.00000	57.72771	100.00000	57.58786				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	100.35295				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	100.39506				0.00	0	0
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	102.01164				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	102.11902				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	102.54020				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RED203 SPOT									0.00	0	0
Total For RED203									0.00	0	0
RED20 On 05/01/2020 Spot Bond				100.00000	0.00000	102.09365			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	102.50987			0.00	0	0
Total RED301 SPOT									0.00	0	0
Total For RED301									0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	82.06107	100.00000	81.87991		000,000,000,000,000.00	20,000,000,000		0
Total RES01U SPOT								10,000,000,000,000.00	20,000,000,000		0
Total For RES01U								10,000,000,000,000.00	20,000,000,000		0
RES021 On 02/03/2019 Spot Bond			100.00000	38.19117	100.00000	38.09763		000,000,000,000,000.00	50,000,000,000		0
Total RES02U SPOT								10,000,000,000,000.00	50,000,000,000		0
Total For RES02U								10,000,000,000,000.00	50,000,000,000		0
RES031 On 02/03/2020 Spot Bond			100.00000	20.23662	100.00000	20.18705		000,000,000,000,000.00	30,000,000,000	20,000,000,000	
Total RES03U SPOT								10,000,000,000,000.00	30,000,000,000	20,000,000,000	
Total For RES03U								10,000,000,000,000.00	30,000,000,000	20,000,000,000	
RES041 On 02/03/2021 Spot Bond			100.00000	12.96377	100.00000	12.93202		0.00	0	50,000,000,000	
Total RES04U SPOT								0.00	0	50,000,000,000	
Total For RES04U								0.00	0	50,000,000,000	
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.74040			0.00	0	1,300,000,000
Total RES15 SPOT								0.00	0	1,300,000,000	
Total For RES15								0.00	0	1,300,000,000	
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.68589			0.00	0	0
Total RES18 SPOT								0.00	0	0	0
Total For RES18								0.00	0	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	99.93167			0.00	0	0
Total RES30 SPOT								0.00	0	0	0
Total For RES30								0.00	0	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	101.31394			0.00	0	0
Total RES32 SPOT								0.00	0	0	0
Total For RES32								0.00	0	0	0
RES34 On 25/08/2019 Spot Bond				100.00000	0.00000	101.36351			0.00	0	0
Total RES34 SPOT								0.00	0	0	0
Total For RES34								0.00	0	0	0
RES35 On 25/08/2021 Spot Bond				100.00000	0.00000	100.24483			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.10946				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	100.84172				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES39I On 03/05/2018 Spot Bond			100.00000	60.50904	100.00000	60.32013				0.00	0	0
Total RES39U SPOT										0.00	0	0
Total For RES39U										0.00	0	0
RMBI0€ 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	82.75065				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RPP01I On 31/08/2018 Spot Bond			100.00000	57.55483	100.00000	57.41387				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP08I On 30/04/2020 Spot Bond			100.00000	20.77064	100.00000	20.72033				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPS00 On 16/11/2022 Spot Bond				100.00000	0.00000	105.35410				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS00 On 30/04/2025 Spot Bond				100.00000	0.00000	47.01934				0.00	0	0
Total RPS002 SPOT										0.00	0	0
Total For RPS002										0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.12500	106.27048	9.12500	106.24458				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			9.55000	102.04761	9.55000	102.02160				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	97.90084	10.95000	97.87233				0.00	0	190,000,000

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 RW28 SPOT										0.00	0	190,000,000
Total For RW28										0.00	0	190,000,000
S1328L On 02/11/2017 Spot Bond			100.00000	86.28842	100.00000	86.08491				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	111.11200	10.00000	111.08300				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			8.06500	102.85281	8.06500	102.83053				0.00	0	0
Total SBK14 SPOT										0.00	0	0
Total For SBK14										0.00	0	0
SBK16 On 15/03/2018 Spot Bond				100.00000	0.00000	102.25794				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	99.92373				0.00	0	0
Total SBK17 SPOT										0.00	0	0
Total For SBK17										0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	100.29253				0.00	20,000,000	10,000,000
Total SBK18 SPOT										0.00	20,000,000	10,000,000
Total For SBK18										0.00	20,000,000	10,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.08470				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	101.39929				0.00	0	0
Total SBK20 SPOT										0.00	0	0
Total For SBK20										0.00	0	0
SBK21 On 28/01/2020 Spot Bond				100.00000	0.00000	101.09476				0.00	0	0
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2020 Spot Bond				100.00000	0.00000	101.34034				0.00	0	0
Total SBK22 SPOT										0.00	0	0
Total For SBK22										0.00	0	0
SBK23 On 28/05/2022 Spot Bond			10.70000	106.23141	10.70000	106.20133				0.00	0	1,910,000,000
Total SBK23 SPOT										0.00	0	1,910,000,000
Total For SBK23										0.00	0	1,910,000,000
SBK24 On 19/10/2020 Spot Bond				100.00000	0.00000	102.77515				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 SBK24 SPOT									0.00	0	100,000,000
Total For SBK24									0.00	0	100,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	12.16894	100.00000	12.13946			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	103.52430			0.00	0	100,000,000
Total SBK25 SPOT									0.00	0	100,000,000
Total For SBK25									0.00	0	100,000,000
SBK26 On 25/04/2021 Spot Bond			10.90500	108.36990	10.90500	108.33846			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			8.31500	103.43186	8.31500	103.40883			0.00	0	2,760,000,000
Total SBK9 SPOT									0.00	0	2,760,000,000
Total For SBK9									0.00	0	2,760,000,000
SBN33 On 15/09/2017 Spot Bond			8.36500	99.77134	8.36500	103.86316			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	101.94755			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			7.58500	104.08230	7.58500	104.06075			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	102.44182			0.00	0	1,000,000,000
Total SBS16 SPOT									0.00	0	1,000,000,000
Total For SBS16									0.00	0	1,000,000,000
SBS18 On 23/06/2021 Spot Bond				100.00000	0.00000	102.91054			0.00	0	800,000,000
Total SBS18 SPOT									0.00	0	800,000,000
Total For SBS18									0.00	0	800,000,000
SBS19 On 23/06/2021 Spot Bond			8.33500	107.93566	8.33500	107.91158			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			9.58000	105.78918	9.58000	105.76229		14,370,000,000,000.00	1,500,000,000	1,500,000,000	
Total SBS20 SPOT								14,370,000,000,000.00	1,500,000,000	1,500,000,000	
Total For SBS20								14,370,000,000,000.00	1,500,000,000	1,500,000,000	
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	102.45111			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS21 SPOT										0.00	0	0
Total For SBS21										0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	101.20338				0.00	9,000,000,000	4,500,000,000
Total SBS24 SPOT										0.00	9,000,000,000	4,500,000,000
Total For SBS24										0.00	9,000,000,000	4,500,000,000
SBS25 On 24/05/2019 Spot Bond			7.74500	104.26313	7.74500	104.24161				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			9.12000	105.27938	9.12000	105.25387				0.00	0	0
Total SBS27 SPOT										0.00	0	0
Total For SBS27										0.00	0	0
SBS29 On 12/06/2019 Spot Bond			7.76500	103.49850	7.76500	103.47696				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			9.75000	93.30472	9.75000	93.28059				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	99.83221				0.00	0	0
Total SBS30 SPOT										0.00	0	0
Total For SBS30										0.00	0	0
SBS31 On 12/06/2027 Spot Bond			9.80000	102.15044	9.80000	102.12374				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	101.78123				0.00	0	0
Total SBS32 SPOT										0.00	0	0
Total For SBS32										0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	101.83825				0.00	0	0
Total SBS33 SPOT										0.00	0	0
Total For SBS33										0.00	0	0
SBS34 On 19/09/2024 Spot Bond			9.88500	105.72922	9.88500	105.70151				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	101.02654				0.00	0	0
Total SBS35 SPOT										0.00	0	0
Total For SBS35										0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	100.68853				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS36 SPOT										0.00	0	0
Total For SBS36										0.00	0	0
SBS37 On 29/01/2020 Spot Bond			7.94500	100.87514	7.94500	100.85379				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			9.38000	99.39935	9.38000	99.37459				0.00	0	20,000,000
Total SBS38 SPOT										0.00	0	20,000,000
Total For SBS38										0.00	0	20,000,000
SBS39 On 29/01/2030 Spot Bond			10.13500	98.02079	10.13500	97.99446				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			8.58500	102.64776	8.58500	102.62432				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	101.17447				0.00	32,000,000	8,000,000
Total SBS40 SPOT										0.00	32,000,000	8,000,000
Total For SBS40										0.00	32,000,000	8,000,000
SBS41 On 12/11/2022 Spot Bond			8.79000	107.99216	8.79000	107.96691				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			9.44000	110.06221	9.44000	110.03463				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			9.76500	110.09307	9.76500	110.06455				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	100.67537				0.00	0	0
Total SBS44 SPOT										0.00	0	0
Total For SBS44										0.00	0	0
SBS45 On 15/02/2021 Spot Bond				100.00000	0.00000	101.36577				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			8.82000	108.37394	8.82000	108.34852				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	101.33758				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.60229				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	100.84355				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			8.97000	102.64117	8.97000	102.61669				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			9.62500	101.64298	9.62500	101.61702				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	100.89032				0.00	0	0
Total SBS52 SPOT										0.00	0	0
Total For SBS52										0.00	0	0
SBS53 On 03/05/2027 Spot Bond				100.00000	0.00000	101.60066				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	99.82681				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	100.01466				0.00	0	0
Total SBS55 SPOT										0.00	0	0
Total For SBS55										0.00	0	0
SBS56 On 12/06/2022 Spot Bond			8.69500	103.03311	8.69500	103.00915				0.00	0	0
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond				100.00000	0.00000	99.81773				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	100.45284				0.00	0	2,500,000,000
Total SBS58 SPOT										0.00	0	2,500,000,000
Total For SBS58										0.00	0	2,500,000,000
SBS111 On 07/12/2023 Spot Bond			3.62000	278.90503	3.62000	278.85963				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			4.12000	195.83177	4.12000	196.36786				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	102.37420				0.00	0	50,000,000
Total SBT101 SPOT										0.00	0	50,000,000
Total For SBT101										0.00	0	50,000,000
SCM10 On 15/09/2017 Spot Bond			100.00000	99.58490	100.00000	99.32005				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	85.95127	100.00000	85.75413				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	86.18391	100.00000	85.98624				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	86.60689	100.00000	86.40826				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	86.81839	100.00000	86.61927				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	102.00430				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	102.00442				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond				100.00000	0.00000	100.90723				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	100.03296				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	111.11200	10.00000	111.08300				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			8.56500	99.88281	8.56500	99.85941				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	100.63120				0.00	560,000,000	560,000,000
Total SHS22 SPOT										0.00	560,000,000	560,000,000
Total For SHS22										0.00	560,000,000	560,000,000
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	101.67911				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	101.73372				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			9.35500	102.95205	9.35500	102.92633				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	101.73372				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	101.75210				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	38.44693	100.00000	38.35277				0.00	0	0
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	101.56419				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	101.59737				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	101.44362				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.47394				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			8.16500	100.96397	8.16500	100.94201				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	100.51497				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA1 On 15/08/2019 Spot Bond				100.00000	0.00000	100.48990				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	100.50316				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	100.51142				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	100.51658				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	100.55496				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	100.56592				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SNT01 On 15/09/2017 Spot Bond			5.97000	103.95497	5.97000	103.93799				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	101.49036				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			10.47000	110.07664	10.47000	110.04595				0.00	0	1,550,000,000

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 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	101.80923			0.00	0	162,000,000
Total SNT04 SPOT									0.00	0	162,000,000
Total For SNT04									0.00	0	162,000,000
SPDA10 On 21/08/2021 Spot Bond				100.00000	0.00000	100.34472			0.00	426,000,000	346,500,000
Total SPDA10 SPOT									0.00	426,000,000	346,500,000
Total For SPDA10									0.00	426,000,000	346,500,000
SPDA11 On 21/08/2020 Spot Bond				100.00000	0.00000	100.33400			0.00	0	0
Total SPDA11 SPOT									0.00	0	0
Total For SPDA11									0.00	0	0
SPDA12 On 21/08/2022 Spot Bond				100.00000	0.00000	100.34029			0.00	0	200,000,000
Total SPDA12 SPOT									0.00	0	200,000,000
Total For SPDA12									0.00	0	200,000,000
SPDA6 On 21/08/2019 Spot Bond				100.00000	0.00000	100.33218			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	100.32708			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	100.33706			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	100.33896			0.00	0	0
Total SPDA9 SPOT									0.00	0	0
Total For SPDA9									0.00	0	0
SPG002 On 09/09/2019 Spot Bond				100.00000	0.00000	99.83005			0.00	0	0
Total SPG002 SPOT									0.00	0	0
Total For SPG002									0.00	0	0
SPG003 On 31/10/2019 Spot Bond				100.00000	0.00000	100.90889			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	101.42663			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			9.15500	100.61762	9.15500	100.59302			0.00	0	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSA06 SPOT										0.00	0	300,000,000
Total For SSA06										0.00	0	300,000,000
SSN00: On 31/03/2021 Spot Bond			9.02500	96.09396	9.02500	96.07078				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			9.02500	96.09396	9.02500	96.07078				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			5.65000	99.84544	5.65000	103.94800				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			3.95000	87.78376	3.95000	116.14600				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			10.08500	104.61470	10.08500	104.58658				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	71.65291	11.12000	71.63149				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	101.10453				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	101.21371				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	101.81529				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.00000	0.00000	99.91957				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 17/03/2020 Spot Bond				100.00000	0.00000	101.96882				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond				100.00000	0.00000	100.00016				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN034 On 17/11/2020 Spot Bond				100.00000	0.00000	100.45376				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	100.07420				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	101.04479	9.55000	101.01919				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	101.37094				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			9.27000	106.26823	9.27000	106.24193				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	95.34890				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			4.11000	98.84644	4.11000	98.82909				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	100.63072				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN044 On 14/02/2018 Spot Bond				100.00000	0.00000	100.46876				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	100.91362				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	101.45455				0.00	0	2,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN047 SPOT										0.00	0	2,000,000,000
Total For SSN047										0.00	0	2,000,000,000
SSN047 On 21/06/2018 Spot Bond				100.00000	0.00000	101.68801				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	101.84167				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	112.43213	3.45000	279.91354				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			9.53500	100.90824	9.53500	100.88256				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	100.33030				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/08/2019 Spot Bond				100.00000	0.00000	100.88207				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/08/2019 Spot Bond			8.92500	100.54573	8.92500	100.52187				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	100.53275				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond				100.00000	0.00000	100.34149				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			8.82500	104.51817	8.82500	104.49364				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	100.31488				0.00	0	0
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond				100.00000	0.00000	100.53275				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond				100.00000	0.00000	100.34075				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			8.92500	103.94545	8.92500	103.92078				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	100.33783				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	100.04951				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			8.87500	102.59779	8.87500	102.57359				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	100.33589				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	100.34324				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	102.62503	9.15000	102.59995				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	100.00005				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	101.48741				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	101.88571				0.00	0	4,000,000,000
Total TFS135 SPOT										0.00	0	4,000,000,000
Total For TFS135										0.00	0	4,000,000,000
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	101.49125				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS13€ On 27/05/2019 Spot Bond				100.00000	0.00000	100.40368				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	100.89480				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	100.92555				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	100.39822				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	101.80329				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond				100.00000	0.00000	101.85709				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS14€ On 25/04/2018 Spot Bond				100.00000	0.00000	100.62651				0.00	0	100,000,000
Total TFS146 SPOT										0.00	0	100,000,000
Total For TFS146										0.00	0	100,000,000
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	101.17570				0.00	0	0
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	101.21733				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	101.14426	8.73000	101.12077				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	101.04720				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A€ On 18/07/2018 Spot Bond				100.00000	0.00000	101.36739				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A€ On 18/07/2018 Spot Bond			8.46500	100.85820	8.46500	100.83549				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	101.03105				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A€ On 18/07/2018 Spot Bond				100.00000	0.00000	101.36739				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	101.48307				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	101.26155				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	101.25635				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	101.39019				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	101.38500				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2018 Spot Bond				100.00000	0.00000	101.33953				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	101.79465				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	101.79983				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D2 On 18/07/2018 Spot Bond				100.00000	0.00000	101.77395				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	100.30855				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	100.33594				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			8.87500	100.88640	8.87500	100.86260				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	100.33030				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond				100.00000	0.00000	100.34347				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			8.78500	99.90893	8.78500	99.88559				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	100.32841				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	100.34347				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond			8.89500	99.30099	8.89500	99.27751				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.36039				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.36039				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	100.36039				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	100.36039				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	101.81540				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	101.81540				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.39044				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.39007				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	100.51198				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	100.51198				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	100.61450				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	100.50975				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	100.32164				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	100.32992				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A2 On 21/08/2020 Spot Bond				100.00000	0.00000	100.73377				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A3 On 21/08/2020 Spot Bond			9.02500	101.12367	9.02500	101.09942				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A4 On 21/08/2018 Spot Bond				100.00000	0.00000	100.32201				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A5 On 21/08/2018 Spot Bond				100.00000	0.00000	100.42192				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A6 On 21/08/2020 Spot Bond				100.00000	0.00000	99.75058				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond			8.91500	102.20919	8.91500	102.18498				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A8 On 21/08/2018 Spot Bond				100.00000	0.00000	100.31488				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13A9 On 21/08/2020 Spot Bond				100.00000	0.00000	100.36029				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				100.00000	0.00000	100.36067				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				100.00000	0.00000	100.36103				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				100.00000	0.00000	100.35366				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond				100.00000	0.00000	100.35917				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C On 21/08/2020 Spot Bond				100.00000	0.00000	100.38655				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	100.38955				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	100.37943				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	100.38678				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	100.40716				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	100.50980				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	100.50980				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	100.50715				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	100.50170				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.00000	0.00000	100.51724				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	100.27593				0.00	0	0
Total TH14A1 SPOT										0.00	0	0
Total For TH14A1										0.00	0	0
TH14A On 21/11/2019 Spot Bond				100.00000	0.00000	100.63870				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A2 On 21/11/2021 Spot Bond				100.00000	0.00000	100.34849				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A3 On 21/11/2021 Spot Bond			8.99500	106.70437	8.99500	106.67886				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A4 On 21/02/2018 Spot Bond				100.00000	0.00000	100.30576				0.00	0	0
Total TH14A5 SPOT										0.00	0	0
Total For TH14A5										0.00	0	0
TH14A5 On 21/11/2019 Spot Bond				100.00000	0.00000	100.33589				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A6 On 21/11/2021 Spot Bond				100.00000	0.00000	100.34549				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond			8.94500	103.18541	8.94500	104.06400				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A8 On 21/05/2018 Spot Bond				100.00000	0.00000	100.31036				0.00	0	0
Total TH14A9 SPOT										0.00	0	0
Total For TH14A9										0.00	0	0
TH14A9 On 21/11/2021 Spot Bond				100.00000	0.00000	100.37133				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond				100.00000	0.00000	100.36010				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond				100.00000	0.00000	100.35561				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond				100.00000	0.00000	100.39003				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond				100.00000	0.00000	100.38256				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.37807			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	100.50179			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	100.49399			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	100.48321			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	101.30834			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	102.74146			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	101.83990			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			8.77500	97.21936	8.77500	97.15952		4,387,500,000,000.00	500,000,000	750,000,000	
Total TL20 SPOT								4,387,500,000,000.00	500,000,000	750,000,000	
Total For TL20								4,387,500,000,000.00	500,000,000	750,000,000	
TL20/R: On 22/02/2020 Spot Bond			100.00000	25.70530	100.00000	25.65653		0.00	0	0	
TL20/R: On 25/11/2020 Spot Bond			10.00000	111.11200	10.00000	111.08300		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	11.75876	100.00000	11.72204		0.00	0	0	
Total TL21U SPOT								0.00	0	0	
Total For TL21U								0.00	0	0	
TL22 On 04/03/2021 Spot Bond			100.00000	13.89824	100.00000	13.83645		500,000,000,000,000.00	75,000,000,000	25,000,000,000	
Total TL22 SPOT								10,000,000,000,000.00	75,000,000,000	25,000,000,000	
Total For TL22								10,000,000,000,000.00	75,000,000,000	25,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL23 On 05/09/2022 Spot Bond			100.00000	8.97728	100.00000	9.65466			840,000,000,000,000.00	98,400,000,000	49,200,000,000
Total TL23 SPOT									10,000,000,000,000.00	98,400,000,000	49,200,000,000
Total For TL23									10,000,000,000,000.00	98,400,000,000	49,200,000,000
TL24 On 05/09/2022 Spot Bond			100.00000	10.61739	100.00000	10.09159			960,000,000,000,000.00	69,600,000,000	42,300,000,000
Total TL24 SPOT									10,000,000,000,000.00	69,600,000,000	42,300,000,000
Total For TL24									10,000,000,000,000.00	69,600,000,000	42,300,000,000
TL25 On 04/09/2024 Spot Bond			100.00000	14.08743	100.00000	7.26657			580,000,000,000,000.00	165,800,000,000	83,500,000,000
Total TL25 SPOT									10,000,000,000,000.00	165,800,000,000	83,500,000,000
Total For TL25									10,000,000,000,000.00	165,800,000,000	83,500,000,000
TLC01 On 22/09/2017 Spot Bond				100.00000	0.00000	103.78071			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	101.72212			0.00	0	560,000,000
Total TLC02 SPOT									0.00	0	560,000,000
Total For TLC02									0.00	0	560,000,000
TN17 On 14/11/2017 Spot Bond			7.65500	103.11124	7.65500	103.08994			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	87.78879	100.00000	87.58744			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			8.73500	109.51561	8.73500	109.49016			0.00	0	47,139,900,000
Total TN20 SPOT									0.00	0	47,139,900,000
Total For TN20									0.00	0	47,139,900,000
TN20/R On 17/09/2020 Spot Bond			100.00000	22.99127	100.00000	22.94066			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	17.25266	100.00000	17.21086			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	15.38956	100.00000	15.33631			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			9.39000	110.04300	9.39000	110.01556			0.00	0	4,306,500,000
Total TN23 SPOT									0.00	0	4,306,500,000
Total For TN23									0.00	0	4,306,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23/R On 06/11/2023 Spot Bond			100.00000	14.73093	100.00000	14.69850			0.00	0	0
Total TN23/R2023 SPOT									0.00	0	0
Total For TN23/R2023									0.00	0	0
TN25 On 19/08/2025 Spot Bond			10.42500	95.50982	10.42500	95.48345			0.00	0	15,480,000,000
Total TN25 SPOT									0.00	0	15,480,000,000
Total For TN25									0.00	0	15,480,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	10.00568	100.00000	9.98365			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			10.53500	92.66189	10.53500	92.63604			0.00	0	1,010,000,000
Total TN27 SPOT									0.00	0	1,010,000,000
Total For TN27									0.00	0	1,010,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	11.46517	100.00000	11.43993			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			11.23000	99.30711	11.23000	99.27746			0.00	0	8,900,000,000
Total TN30 SPOT									0.00	0	8,900,000,000
Total For TN30									0.00	0	8,900,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	124.31925	8.00000	124.29260			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	95.57535	11.87000	95.54523		2,374,000,000,000.00	0.00	200,000,000	2,900,000,000
Total TN40 SPOT								2,374,000,000,000.00	0.00	200,000,000	2,900,000,000
Total For TN40								2,374,000,000,000.00	0.00	200,000,000	2,900,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	104.35497	10.75000	104.32511			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	100.34708			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	100.55820			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	100.07835			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	100.63805				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2019 Spot Bond				100.00000	0.00000	100.48290				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	100.49367				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	100.50982				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	111.11200	10.00000	111.08300				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	101.71595				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				100.00000	0.00000	101.58320				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	100.26441				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			8.95500	104.02044	8.95500	103.99569				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	101.98180				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	102.07360				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			9.17500	103.53885	9.17500	103.51348				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2A: On 14/12/2018 Spot Bond				100.00000	0.00000	101.98404				0.00	0	0
Total TRA2A4 SPOT										0.00	0	0
Total For TRA2A4										0.00	0	0
TRA2A5: On 14/12/2020 Spot Bond				100.00000	0.00000	102.07360				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			8.97500	105.00015	8.97500	104.13592				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	102.21923				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	102.27523				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	102.51039				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	102.59996				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	103.18191				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	103.18191				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	102.05644				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4U: On 14/06/2019 Spot Bond			100.00000	33.48495	100.00000	33.40383				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	102.09614				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAB21 On 14/06/2019 Spot Bond			100.00000	33.77491	100.00000	33.69308		80,000,000,000,000.00	800,000,000	200,000,000	
Total TRAB2U SPOT								80,000,000,000,000.00	800,000,000	200,000,000	
Total For TRAB2U								80,000,000,000,000.00	800,000,000	200,000,000	
TRAC1 On 14/06/2019 Spot Bond				100.00000	0.00000	102.10735		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	34.01654	100.00000	33.93413		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	104.37068		0.00	0	0	
Total TRAD1 SPOT								0.00	0	0	
Total For TRAD1								0.00	0	0	
TRAD2 On 14/06/2019 Spot Bond			100.00000	36.96444	100.00000	36.87489		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	105.48774		0.00	0	0	
Total TRAE1 SPOT								0.00	0	0	
Total For TRAE1								0.00	0	0	
TRAE21 On 14/06/2019 Spot Bond			100.00000	40.20230	100.00000	40.10491		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	30.95528	100.00000	30.88029		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	17.06037	100.00000	17.01904		0.00	0	0	
Total TSE03U SPOT								0.00	0	0	
Total For TSE03U								0.00	0	0	
TSP22C On 26/10/2017 Spot Bond				100.00000	0.00000	98.88684		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	94.96181		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	94.65287		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	98.28892				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	94.36626				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	97.99139				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	94.11583				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	93.83251				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	30.38689	100.00000	30.31328				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	101.14688				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC23 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000				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	101.26761				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	101.08621				0.00	0	0
Total TWC240 SPOT										0.00	0	0
Total For TWC240										0.00	0	0
TWC24 On 16/10/2017 Spot Bond				100.00000	0.00000	101.11722				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	100.87256				0.00	0	0
Total TWC243 SPOT										0.00	0	0
Total For TWC243										0.00	0	0

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 26/10/2017 Spot Bond				100.00000	0.00000	100.83101				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	100.49696				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	0.00000	100.37272				0.00	0	0
Total TWC246 SPOT										0.00	0	0
Total For TWC246										0.00	0	0
TWC24 On 14/11/2017 Spot Bond				100.00000	0.00000	100.35202				0.00	0	0
Total TWC247 SPOT										0.00	0	0
Total For TWC247										0.00	0	0
TWC24 On 27/11/2017 Spot Bond				100.00000	0.00000	100.14479				0.00	13,600,000,000	13,600,000,000
Total TWC248 SPOT										0.00	13,600,000,000	13,600,000,000
Total For TWC248										0.00	13,600,000,000	13,600,000,000
TWC24 On 30/11/2017 Spot Bond			100.00000	83.97833	100.00000	83.79253			225,000,000,000,000.00	42,250,000,000	31,600,000,000	
Total TWC249 SPOT									25,000,000,000,000.00	42,250,000,000	31,600,000,000	
Total For TWC249									25,000,000,000,000.00	42,250,000,000	31,600,000,000	
UG21 On 02/03/2021 Spot Bond			9.05500	104.91885	9.05500	104.89318				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			10.55500	104.05270	10.55500	104.02363				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	10.90542	100.00000	10.85746				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	10.75358	100.00000	10.70629				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	10.53026	100.00000	10.48396				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	10.33350	100.00000	10.28806				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	8.84036	100.00000	8.81895				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	9.23494	100.00000	9.21257				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	9.78550	100.00000	9.76179				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	9.85441	100.00000	9.83054				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	9.90077	100.00000	9.87679				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	9.93638	100.00000	9.91231				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	8.81953	100.00000	11.68192				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	8.62532	100.00000	8.60443				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	9.00159	100.00000	8.97979				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	9.54065	100.00000	9.51753				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	9.68226	100.00000	9.65880				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	9.71247	100.00000	9.68894				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	9.74828	100.00000	9.72466			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	8.65052	100.00000	11.45721			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	104.15110			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	101.49521			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	65.17611	100.00000	65.01821			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	101.89095			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	100.63843			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	99.90990			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	102.06977			0.00	0	0
Total VKE08 SPOT									0.00	0	0
Total For VKE08									0.00	0	0
VKE09 On 08/07/2020 Spot Bond				100.00000	0.00000	101.41869			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	101.44302			0.00	0	0
Total VKE10 SPOT									0.00	0	0
Total For VKE10									0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	9.99998	100.00000	9.97575			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	5.35171	100.00000	5.33873				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	9.59095	100.00000	9.56772				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	9.68371	100.00000	9.66025				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	9.59685	100.00000	9.57360				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	9.59665	100.00000	9.57341				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	8.57018	100.00000	11.35038				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	10.21525	100.00000	10.19050				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	5.11836	100.00000	5.10596				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	9.29020	100.00000	9.26769				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	9.45567	100.00000	9.43277				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	9.36501	100.00000	9.34233				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	9.36558	100.00000	9.34288				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	8.36341	100.00000	11.07546				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VRI708 On 29/11/2017 Spot Bond				100.00000	0.00000	100.12329				0.00	0	0
Total VRI708 SPOT										0.00	0	0
Total For VRI708										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	21.69672	100.00000	21.64416				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			3.00000	250.54855	3.00000	250.51201				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			7.52500	104.77427	7.52500	104.75325				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			7.91500	105.04025	7.91500	105.01811				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			8.20500	104.93299	8.20500	104.91007				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	15.64476	100.00000	15.61033				0.00	0	0
Total WSP5/R203 SPOT										0.00	0	0
Total For WSP5/R203										0.00	0	0
Z083 On 30/09/2019 Spot Bond			6.91000	86.89400	6.91000	86.87796				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										1.19e+017	725,170,075,700	347,260,049,499
Total for SPOT :										1.19e+017	725,170,075,700	347,260,049,499
Total Futures										1.19e+017	725,170,080,050	347,261,031,828
Total Options										0.00	0	70,896
Grand Total:										1.19e+017	725,170,080,050	347,261,102,724