



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/08/2017

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			10.84224	76.03181	10.85360	75.96308			0.00	0	9,466
ES33 On 01/02/2018 Bond Future			10.95030	77.42931	10.96208	77.35922			0.00	0	0
ES33 On 03/05/2018 Bond Future			11.05519	75.08435	11.06723	75.01386			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 02/11/2017 Bond Future	10.66	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Put			1,184.40000	1.18440	1,115,670		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			1,122.54000	1.12254	1,053,810		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			1,060.76000	1.06076	992,030		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.00	Call			224.96000	0.22496	295,050		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			284.11000	0.28411	354,200		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			165.73000	0.16573	235,820		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	11.22	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
ES33	On	03/05/2018	Bond Future	11.20	Call			770.77000	0.77077	841,260		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.20	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.21	Call			828.34000	0.82834	898,830		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			885.84000	0.88584	956,330		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			11.07161	78.73267	11.08297	78.65522			0.00	0	7,957
ES42	On	01/02/2018	Bond Future			11.17550	80.17964	11.18729	80.10055			0.00	0	0
ES42	On	03/05/2018	Bond Future			11.28144	77.41629	11.29350	77.33676			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			129.51138	129.51138	129.64974	129.64974			0.00	0	2,291
I2025	On	01/02/2018	Bond Future			130.58526	130.58526	130.72662	130.72662			0.00	0	0
I2025	On	03/05/2018	Bond Future			133.08211	133.08211	133.22781	133.22781			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			3,320.26000	3.32026	3,458,620		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			3,330.26000	3.33026	3,468,620		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			3,310.26000	3.31026	3,448,620		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			3,163.38000	3.16338	3,304,740		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			3,173.38000	3.17338	3,314,740		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			3,153.38000	3.15338	3,294,740		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Put			0.00000	0.00000	137,890		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Call			27.81000	0.02781	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Put			0.00000	0.00000	117,890		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Call			17.81000	0.01781	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Put			0.00000	0.00000	127,890		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Call			7.81000	0.00781	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			100.18234	100.18234	100.18690	100.18690			0.00	0	1,370
I2029	On	01/02/2018	Bond Future			102.05890	102.05890	102.06373	102.06373			0.00	0	0
I2029	On	03/05/2018	Bond Future			102.98231	102.98231	102.98858	102.98858			0.00	0	0

Contract 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			104.35978	104.35978	104.36441	104.36441			0.00	0	5,174
I2033	On	01/02/2018	Bond Future			106.31454	106.31454	106.31944	106.31944			0.00	0	0
I2033	On	03/05/2018	Bond Future			107.24889	107.24889	107.25529	107.25529			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			5,705.59000	5.70559	5,710,220		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			5,715.59000	5.71559	5,720,220		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			5,725.59000	5.72559	5,730,220		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Put			3,340.56000	3.34056	3,345,460		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			3,320.56000	3.32056	3,325,460		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			3,330.56000	3.33056	3,335,460		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			444.71000	0.44471	451,110		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			454.71000	0.45471	461,110		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			434.71000	0.43471	441,110		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			129.86357	129.86357	130.39588	130.39588			0.00	0	19,544
I2038	On	01/02/2018	Bond Future			130.77505	130.77505	131.31764	131.31764			0.00	0	0
I2038	On	03/05/2018	Bond Future			133.27548	133.27548	133.83017	133.83017			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			6,414.12000	6.41412	6,946,430		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			6,424.12000	6.42412	6,956,430		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			6,404.12000	6.40412	6,936,430		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			5,622.36000	5.62236	6,164,950		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			5,632.36000	5.63236	6,174,950		0.00	0	0

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			5,612.36000	5.61236	6,154,950		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Call			1,550.17000	1.55017	995,480		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Call			1,540.17000	1.54017	985,480		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Call			1,560.17000	1.56017	1,005,480		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			123.85853	123.85853	123.86399	123.86399			0.00	0	21,292
I2046	On	01/02/2018	Bond Future			126.17855	126.17855	126.18431	126.18431			0.00	0	0
I2046	On	03/05/2018	Bond Future			126.97589	126.97589	126.98340	126.98340			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			12,446.01000	12.44601	12,451,470		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			12,456.01000	12.45601	12,461,470		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			12,436.01000	12.43601	12,441,470		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			6,715.69000	6.71569	6,721,450		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			6,725.69000	6.72569	6,731,450		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			6,735.69000	6.73569	6,741,450		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			956.60000	0.95660	964,110		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			966.60000	0.96660	974,110		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			946.60000	0.94660	954,110		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			132.75273	132.75273	133.35381	133.35381			0.00	0	22,382
I2050	On	01/02/2018	Bond Future			133.54828	133.54828	134.16068	134.16068			0.00	0	0
I2050	On	03/05/2018	Bond Future			136.10171	136.10171	136.72766	136.72766			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			11,306.19000	11.30619	11,907,270		0.00	0	0

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I2050	On	02/11/2017	Bond Future	144.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Put			11,316.19000	11.31619	11,917,270		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Put			11,296.19000	11.29619	11,897,270		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Put			6,079.32000	6.07932	6,691,720		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.25	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.25	Put			6,089.32000	6.08932	6,701,720		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Put			6,069.32000	6.06932	6,681,720		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Call			1,107.66000	1.10766	481,710		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Call			1,097.66000	1.09766	471,710		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Call			1,117.66000	1.11766	491,710		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	22,382
R186	On	02/11/2017	Bond Future			8.60554	115.77286	8.61632	115.70052		7.31	209,433,103.74	1,809	162,772
R186	On	01/02/2018	Bond Future			8.65464	112.60090	8.66592	112.52700		7.37	0.00	0	198
R186	On	03/05/2018	Bond Future			8.70252	114.70462	8.71408	114.63071		7.24	0.00	0	0
Total R186 Future												209,433,103.74	1,809	162,970
R186	On	02/11/2017	Bond Future	8.89	Call			2,553.71000	2.55371	2,575,910	7.39	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			737.92000	0.73792	687,780	7.39	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			2,599.78000	2.59978	2,622,660	7.39	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			718.39000	0.71839	668,930	7.39	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			2,508.18000	2.50818	2,529,690	7.38	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			758.04000	0.75804	707,210	7.38	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Call			1,950.35000	1.95035	1,963,190	7.31	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Put			1,058.48000	1.05848	998,980	7.31	0.00	0	3,750
R186	On	02/11/2017	Bond Future	9.00	Call			3,078.77000	3.07877	3,108,580	7.45	0.00	0	0
R186	On	02/11/2017	Bond Future	9.00	Put			544.21000	0.54421	501,680	7.45	0.00	0	5,000
R186	On	01/02/2018	Bond Future	8.96	Call			3,331.84000	3.33184	3,359,470	7.65	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			1,427.90000	1.42790	1,381,630	7.65	0.00	0	0
R186	On	01/02/2018	Bond Future	8.75	Call			2,514.57000	2.51457	2,534,460	7.52	0.00	0	0
R186	On	01/02/2018	Bond Future	8.75	Put			1,965.76000	1.96576	1,911,750	7.52	0.00	0	820
R186	On	01/02/2018	Bond Future	8.97	Call			3,373.47000	3.37347	3,401,470	7.65	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			1,405.55000	1.40555	1,359,650	7.65	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Put			2,790.83000	2.79083	2,728,600	7.37	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Call			1,697.23000	1.69723	1,708,900	7.37	0.00	0	1,460

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	7.75	Put			6,557.64000	6.55764	6,482,840	7.09	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Call			339.81000	0.33981	338,910	7.09	0.00	0	1,460
R186	On	01/02/2018	Bond Future	8.98	Call			3,415.33000	3.41533	3,443,710	7.66	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			1,383.47000	1.38347	1,337,950	7.66	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Call			3,499.72000	3.49972	3,528,860	7.67	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Put			1,340.15000	1.34015	1,295,390	7.67	0.00	0	6,200
R186	On	01/02/2018	Bond Future	9.25	Call			4,622.85000	4.62285	4,661,360	7.81	0.00	0	0
R186	On	01/02/2018	Bond Future	9.25	Put			883.48000	0.88348	848,090	7.81	0.00	0	820
R186	On	03/05/2018	Bond Future	8.91	Put			2,242.89000	2.24289	2,195,530	7.48	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			3,522.60000	3.52260	3,549,420	7.49	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			2,217.01000	2.21701	2,169,920	7.49	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			3,560.21000	3.56021	3,587,310	7.49	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			2,191.73000	2.19173	2,144,920	7.49	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			3,485.55000	3.48555	3,512,100	7.48	0.00	0	0
Total R186 Option												0.00	0	19,510
Total For R186												209,433,103.74	1,809	182,480
R197	On	02/11/2017	Bond Future			301.43556	301.43556	301.12762	301.12762			0.00	0	2,350
R197	On	01/02/2018	Bond Future			300.03302	300.03302	299.72023	299.72023			0.00	0	0
R197	On	03/05/2018	Bond Future			305.76987	305.76987	305.45482	305.45482			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			4,032.38000	4.03238	3,724,440		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			4,042.38000	4.04238	3,734,440		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			4,022.38000	4.02238	3,714,440		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Put			1,939.77000	1.93977	1,626,980		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Put			1,949.77000	1.94977	1,636,980		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Put			1,959.77000	1.95977	1,646,980		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Call			994.82000	0.99482	1,309,870		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Call			1,014.82000	1.01482	1,329,870		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Call			1,004.82000	1.00482	1,319,870		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			241.95245	241.95245	241.35531	241.35531			0.00	0	28,758
R202	On	01/02/2018	Bond Future			242.74073	242.74073	242.13312	242.13312			0.00	0	0
R202	On	03/05/2018	Bond Future			247.38199	247.38199	246.76578	246.76578			0.00	0	0
Total R202 Future												0.00	0	28,758
R202	On	02/11/2017	Bond Future	253.90	Put			12,544.69000	12.54469	11,947,550		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			12,554.69000	12.55469	11,957,550		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			12,534.69000	12.53469	11,937,550		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			6,936.88000	6.93688	6,329,270		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			6,946.88000	6.94688	6,339,270		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			6,926.88000	6.92688	6,319,270		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			714.22000	0.71422	98,010		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			724.22000	0.72422	108,010		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			704.22000	0.70422	88,010		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			7.88255	100.87190	7.87228	100.91567		4.08	35,809,524.50	355	53,944
R2023	On	01/02/2018	Bond Future			7.91320	102.72608	7.90235	102.77045		4.44	0.00	0	0
R2023	On	03/05/2018	Bond Future			7.93291	100.71543	7.92108	100.76184		4.38	0.00	0	0
Total R2023 Future												35,809,524.50	355	53,944
R2023	On	02/11/2017	Bond Future	8.56	Call			2,925.25000	2.92525	2,879,300	4.25	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			46.06000	0.04606	43,880	4.25	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			2,964.10000	2.96410	2,918,200	4.25	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Put			43.81000	0.04381	41,680	4.25	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			3,003.00000	3.00300	2,957,140	4.25	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			41.62000	0.04162	39,530	4.25	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			577.36000	0.57736	580,090	4.62	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			2,297.18000	2.29718	2,255,420	4.63	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			566.39000	0.56639	569,000	4.63	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Call			2,239.40000	2.23940	2,197,900	4.62	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Put			588.73000	0.58873	591,600	4.62	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			2,268.10000	2.26810	2,226,460	4.62	0.00	0	0

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			896.86000	0.89686	904,550	4.55	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			2,280.30000	2.28030	2,241,870	4.55	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			922.68000	0.92268	930,660	4.55	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Call			2,306.04000	2.30604	2,267,460	4.55	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			909.85000	0.90985	917,680	4.55	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			2,331.60000	2.33160	2,292,880	4.55	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												35,809,524.50	355	53,944
R2030	On	02/11/2017	Bond Future			9.15011	93.76845	9.16091	93.69450			34,319,252.70	366	56,381
R2030	On	01/02/2018	Bond Future			9.20564	91.48719	9.21684	91.41174			0.00	0	0
R2030	On	03/05/2018	Bond Future			9.26342	93.19636	9.27485	93.12061			0.00	0	0
Total R2030 Future												34,319,252.70	366	56,381
R2030	On	02/11/2017	Bond Future	9.34	Call			1,214.42000	1.21442	1,288,370		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	02/11/2017	Bond Future	9.35	Call			1,281.58000	1.28158	1,355,530		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			1,348.66000	1.34866	1,422,610		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	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			1,023.26000	1.02326	1,098,710		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			1,089.52000	1.08952	1,164,970		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			1,155.72000	1.15572	1,231,170		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Call			1,474.92000	1.47492	1,550,670		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			1,539.67000	1.53967	1,615,420		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			1,410.10000	1.41010	1,485,850		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												34,319,252.70	366	56,381
R2032	On	02/11/2017	Bond Future			9.40514	91.83461	9.41602	91.75530		10.77	15,060,876.04	164	33,154
R2032	On	01/02/2018	Bond Future			9.46705	93.52248	9.47831	93.44159		10.67	0.00	0	0
R2032	On	03/05/2018	Bond Future			9.52724	91.11261	9.53872	91.03133		11.05	0.00	0	0
Total R2032 Future												15,060,876.04	164	33,154
R2032	On	02/11/2017	Bond Future	9.49	Call			1,989.86000	1.98986	1,997,330	10.77	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			1,453.20000	1.45320	1,381,360	10.77	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Call			2,029.91000	2.02991	2,038,010	10.77	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			1,421.05000	1.42105	1,349,840	10.77	0.00	0	0

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			1,950.24000	1.95024	1,957,100	10.76	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			1,485.85000	1.48585	1,413,400	10.76	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Put			3,792.96000	3.79296	3,720,150	10.65	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Call			1,763.00000	1.76300	1,771,080	10.65	0.00	0	7,500
R2032	On	01/02/2018	Bond Future	9.45	Put			2,778.33000	2.77833	2,713,060	10.83	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.45	Call			2,574.75000	2.57475	2,590,370	10.83	0.00	0	750
R2032	On	01/02/2018	Bond Future	9.40	Put			2,962.42000	2.96242	2,895,510	10.79	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.40	Call			2,397.69000	2.39769	2,411,670	10.79	0.00	0	6,800
R2032	On	01/02/2018	Bond Future	9.30	Put			3,357.48000	3.35748	3,287,490	10.71	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.30	Call			2,064.29000	2.06429	2,075,190	10.71	0.00	0	7,800
R2032	On	01/02/2018	Bond Future	9.56	Call			2,987.17000	2.98717	3,006,590	10.92	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			2,403.37000	2.40337	2,341,900	10.92	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			3,026.01000	3.02601	3,045,790	10.92	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			2,371.11000	2.37111	2,310,000	10.92	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			2,948.33000	2.94833	2,967,400	10.91	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			2,435.71000	2.43571	2,373,890	10.91	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Call			3,947.17000	3.94717	3,973,930	11.20	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			2,816.16000	2.81616	2,761,640	11.20	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Call			3,986.82000	3.98682	4,013,860	11.21	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			2,786.35000	2.78635	2,732,110	11.21	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			4,026.36000	4.02636	4,053,680	11.22	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			2,756.50000	2.75650	2,702,540	11.22	0.00	0	0
Total R2032 Option												0.00	0	22,850
Total For R2032												15,060,876.04	164	56,004
R2035	On	02/11/2017	Bond Future			9.63874	95.27195	9.64961	95.18571			28,009,953.30	294	18,280
R2035	On	01/02/2018	Bond Future			9.70618	97.02318	9.71743	96.93517			0.00	0	0
R2035	On	03/05/2018	Bond Future			9.76816	94.33547	9.77962	94.24698			0.00	0	0
Total R2035 Future												28,009,953.30	294	18,280
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			394.59000	0.39459	308,350		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			314.85000	0.31485	228,610		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			474.43000	0.47443	388,190		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Call			176.18000	0.17618	264,190		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			254.08000	0.25408	342,090		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			98.18000	0.09818	186,190		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	03/05/2018	Bond Future	9.89	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Call			921.88000	0.92188	1,010,370		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			997.84000	0.99784	1,086,330		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Call			845.83000	0.84583	934,320		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												28,009,953.30	294	18,280
R2037	On	02/11/2017	Bond Future			9.75114	91.48707	9.75690	91.44166		12.89	411,966,276.21	4,503	54,038
R2037	On	01/02/2018	Bond Future			9.81491	88.91357	9.82087	88.86719		12.79	0.00	0	160
R2037	On	03/05/2018	Bond Future			9.88050	90.57462	9.88651	90.52843		12.66	0.00	0	0
Total R2037 Future												411,966,276.21	4,503	54,198
R2037	On	02/11/2017	Bond Future	9.66	Call			1,683.44000	1.68344	1,659,530	12.84	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			2,452.14000	2.45214	2,382,820	12.84	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Call			1,718.74000	1.71874	1,695,020	12.85	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			2,407.64000	2.40764	2,338,510	12.85	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			1,648.42000	1.64842	1,624,340	12.83	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			2,497.04000	2.49704	2,427,550	12.83	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Call			2,973.02000	2.97302	2,968,460	12.84	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Put			3,057.65000	3.05765	3,006,710	12.84	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Call			3,012.56000	3.01256	3,008,180	12.85	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Put			3,019.33000	3.01933	2,968,570	12.85	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Call			3,052.35000	3.05235	3,048,160	12.86	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Put			2,981.37000	2.98137	2,930,800	12.86	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			4,244.12000	4.24412	4,246,850	12.87	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Put			3,454.54000	3.45454	3,411,080	12.87	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			4,161.65000	4.16165	4,164,070	12.85	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			3,523.80000	3.52380	3,480,030	12.85	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			4,202.79000	4.20279	4,205,370	12.86	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			3,489.02000	3.48902	3,445,410	12.86	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												411,966,276.21	4,503	54,198
R204	On	02/11/2017	Bond Future			6.89217	104.20080	6.90246	104.18977		0.29	124,415,755.20	1,194	46,007
R204	On	01/02/2018	Bond Future			6.72925	102.07801	6.74281	102.06661		0.66	0.00	0	0
R204	On	03/05/2018	Bond Future			6.39208	103.98516	6.40920	103.97478		0.49	0.00	0	0
Total R204 Future												124,415,755.20	1,194	46,007
R204	On	02/11/2017	Bond Future	7.75	Call			902.06000	0.90206	913,090	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			912.63000	0.91263	923,660	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			891.48000	0.89148	902,510	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			476.01000	0.47601	484,410	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			42.52000	0.04252	39,520	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			483.10000	0.48310	491,570	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			41.26000	0.04126	38,330	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			468.94000	0.46894	477,280	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			43.81000	0.04381	40,750	0.68	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			453.29000	0.45329	461,210	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			42.05000	0.04205	39,590	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			458.26000	0.45826	466,220	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			41.00000	0.04100	38,580	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			448.12000	0.44812	456,000	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			42.90000	0.04290	40,400	0.51	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												124,415,755.20	1,194	46,007
R2040	On	02/11/2017	Bond Future			9.84163	94.85301	9.85251	94.76158		13.58	0.00	0	15,719
R2040	On	01/02/2018	Bond Future			9.90606	92.09107	9.91730	91.99779		13.45	0.00	0	0
R2040	On	03/05/2018	Bond Future			9.97220	93.81148	9.98365	93.71762		13.32	0.00	0	0
Total R2040 Future												0.00	0	15,719
R2040	On	02/11/2017	Bond Future	9.65	Put			3,188.76000	3.18876	3,086,520	13.38	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			1,495.36000	1.49536	1,484,890	13.39	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			3,135.24000	3.13524	3,033,340	13.39	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			1,528.62000	1.52862	1,518,490	13.40	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			3,082.16000	3.08216	2,980,600	13.40	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			1,462.41000	1.46241	1,451,600	13.38	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Call			3,149.17000	3.14917	3,165,210	13.57	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			3,459.31000	3.45931	3,382,070	13.57	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			3,190.45000	3.19045	3,206,850	13.58	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			3,417.28000	3.41728	3,340,400	13.58	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			3,108.17000	3.10817	3,123,850	13.56	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			3,501.75000	3.50175	3,424,150	13.56	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put			3,826.81000	3.82681	3,759,680	13.37	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call			4,492.23000	4.49223	4,519,260	13.38	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			3,789.38000	3.78938	3,722,550	13.38	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			4,535.63000	4.53563	4,562,960	13.39	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			3,751.95000	3.75195	3,685,420	13.39	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			4,448.72000	4.44872	4,475,450	13.37	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	15,719

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			9.85496	92.01464	9.87093	91.87884		14.27	98,179,620.88	1,067	21,801
R2044	On	01/02/2018	Bond Future			9.91700	89.32563	9.93347	89.18724		14.11	0.00	0	0
R2044	On	03/05/2018	Bond Future			9.98056	90.99437	9.99740	90.85451		13.98	0.00	0	0
Total R2044 Future												98,179,620.88	1,067	21,801
R2044	On	02/11/2017	Bond Future	9.67	Call			1,501.10000	1.50110	1,507,120	14.07	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Put			3,235.58000	3.23558	3,105,800	14.07	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Call			1,534.57000	1.53457	1,541,200	14.08	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Put			3,181.38000	3.18138	3,052,210	14.08	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Call			1,468.10000	1.46810	1,473,520	14.07	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Put			3,290.39000	3.29039	3,160,010	14.07	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Put			3,547.58000	3.54758	3,447,400	14.25	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Call			3,223.00000	3.22300	3,261,740	14.25	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Put			3,504.61000	3.50461	3,404,960	14.25	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Call			3,264.96000	3.26496	3,304,250	14.26	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Put			3,462.28000	3.46228	3,363,180	14.26	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Call			3,181.53000	3.18153	3,219,740	14.25	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Call			4,643.08000	4.64308	4,695,960	14.07	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Put			3,799.00000	3.79900	3,712,020	14.07	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Call			4,687.35000	4.68735	4,740,680	14.08	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Put			3,761.73000	3.76173	3,675,200	14.08	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Call			4,598.99000	4.59899	4,651,430	14.06	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Put			3,836.57000	3.83657	3,749,150	14.06	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												98,179,620.88	1,067	21,801
R2048	On	02/11/2017	Bond Future			9.81570	91.35665	9.83674	91.17270		14.12	0.00	0	78,989
R2048	On	01/02/2018	Bond Future			9.87869	93.03595	9.90040	92.84842		13.96	0.00	0	170
R2048	On	03/05/2018	Bond Future			9.93659	90.33713	9.95882	90.14719		14.51	0.00	0	0
Total R2048 Future												0.00	0	79,159
R2048	On	02/11/2017	Bond Future	9.65	Call			1,490.41000	1.49041	1,517,040	13.92	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Put			3,146.66000	3.14666	2,989,340	13.92	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Call			1,525.06000	1.52506	1,552,650	13.93	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Put			3,091.25000	3.09125	2,934,890	13.93	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Call			1,456.25000	1.45625	1,481,940	13.91	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Put			3,202.72000	3.20272	3,044,460	13.91	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Call			3,456.01000	3.45601	3,521,480	14.10	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Put			3,459.46000	3.45946	3,337,400	14.10	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Call			3,500.09000	3.50009	3,566,290	14.11	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Put			3,417.40000	3.41740	3,296,070	14.11	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Call			3,412.45000	3.41245	3,477,170	14.10	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Put			3,502.20000	3.50220	3,379,390	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			4,762.59000	4.76259	4,842,950	14.57	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Put			3,907.06000	3.90706	3,797,480	14.57	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Call			4,807.87000	4.80787	4,888,830	14.58	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Put			3,868.58000	3.86858	3,759,600	14.58	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Call			4,717.19000	4.71719	4,796,960	14.56	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Put			3,945.56000	3.94556	3,835,390	14.56	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	79,159
R207	On	02/11/2017	Bond Future			7.29104	102.16878	7.28520	102.18040		1.20	0.00	0	40,517
R207	On	01/02/2018	Bond Future			7.26583	100.40558	7.25927	100.41725		1.51	0.00	0	0
R207	On	03/05/2018	Bond Future			7.22859	102.28146	7.22022	102.29456		1.38	0.00	0	0
Total R207 Future												0.00	0	40,517
R207	On	02/11/2017	Bond Future	8.04	Call			1,488.76000	1.48876	1,477,020	1.32	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			0.95000	0.00095	0,830	1.32	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			1,508.20000	1.50820	1,496,460	1.32	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			0.87000	0.00087	0,750	1.32	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Call			1,469.33000	1.46933	1,457,580	1.32	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			1.05000	0.00105	0,920	1.32	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Call			797.49000	0.79749	785,750	1.57	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			175.80000	0.17580	175,730	1.57	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Call			810.53000	0.81053	798,750	1.57	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			171.19000	0.17119	171,080	1.57	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Call			784.33000	0.78433	772,620	1.57	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put			180.29000	0.18029	180,250	1.57	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Call			807.00000	0.80700	795,530	1.44	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Put			261.50000	0.26150	263,130	1.44	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Call			818.06000	0.81806	806,550	1.44	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Put			257.02000	0.25702	258,610	1.44	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Call			796.31000	0.79631	784,890	1.44	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Put			266.35000	0.26635	268,030	1.44	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	40,517
R208	On	02/11/2017	Bond Future			7.46413	98.58684	7.45343	98.61803		2.18	2,464,671.00	25	32,512
R208	On	01/02/2018	Bond Future			7.46809	100.39886	7.45650	100.43046		2.56	0.00	0	0
R208	On	03/05/2018	Bond Future			7.45929	98.87338	7.44613	98.90674		2.45	0.00	0	0
Total R208 Future												2,464,671.00	25	32,512
R208	On	02/11/2017	Bond Future	8.19	Call			2,124.72000	2.12472	2,093,170	2.33	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			5.58000	0.00558	5,220	2.33	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			2,152.70000	2.15270	2,121,160	2.33	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			5.18000	0.00518	4,830	2.33	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
R208	On	02/11/2017	Bond Future	8.18	Call			2,096.74000	2.09674	2,065,170	2.32	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			6.00000	0.00600	5,620	2.32	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Call			1,334.24000	1.33424	1,305,820	2.63	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			295.19000	0.29519	298,370	2.63	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			1,354.17000	1.35417	1,325,640	2.63	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			288.21000	0.28821	291,280	2.63	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			1,314.21000	1.31421	1,285,910	2.63	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			302.08000	0.30208	305,380	2.63	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			1,322.78000	1.32278	1,296,100	2.51	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			455.60000	0.45560	462,280	2.51	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			1,288.69000	1.28869	1,262,260	2.50	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			471.68000	0.47168	478,610	2.50	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			1,305.68000	1.30568	1,279,130	2.51	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Put			463.58000	0.46358	470,390	2.51	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												2,464,671.00	25	32,512
R209	On	02/11/2017	Bond Future			9.60259	71.94542	9.61341	71.87338		12.99	0.00	0	114,877
R209	On	01/02/2018	Bond Future			9.66069	73.26775	9.67184	73.19430		12.77	0.00	0	0
R209	On	03/05/2018	Bond Future			9.71709	71.48728	9.72844	71.41329		13.28	0.00	0	0
Total R209 Future												0.00	0	114,877
R209	On	02/11/2017	Bond Future	9.53	Call			1,345.27000	1.34527	1,343,260	12.86	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			1,903.49000	1.90349	1,829,440	12.86	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			1,375.42000	1.37542	1,373,830	12.86	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			1,866.37000	1.86637	1,792,740	12.86	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			1,315.51000	1.31551	1,313,110	12.85	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			1,941.09000	1.94109	1,866,650	12.85	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Put			4,565.22000	4.56522	4,483,840	12.56	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Call			302.68000	0.30268	293,340	12.56	0.00	0	2,248
R209	On	02/11/2017	Bond Future	10.00	Call			3,168.75000	3.16875	3,193,380	13.21	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Put			664.78000	0.66478	617,370	13.21	0.00	0	1,138
R209	On	02/11/2017	Bond Future	10.60	Call			6,256.14000	6.25614	6,312,440	13.74	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Put			122.08000	0.12208	106,340	13.74	0.00	0	1,300
R209	On	02/11/2017	Bond Future	9.75	Call			2,099.06000	2.09906	2,108,130	12.99	0.00	0	0
R209	On	02/11/2017	Bond Future	9.75	Put			1,198.89000	1.19889	1,135,920	12.99	0.00	0	6,500
R209	On	02/11/2017	Bond Future	8.30	Put			9,617.03000	9.61703	9,543,390	12.41	0.00	0	0
R209	On	02/11/2017	Bond Future	8.30	Call			14.08000	0.01408	12,480	12.41	0.00	0	2,800
R209	On	02/11/2017	Bond Future	9.58	Call			1,500.06000	1.50006	1,500,200	12.89	0.00	0	0
R209	On	02/11/2017	Bond Future	9.58	Put			1,722.87000	1.72287	1,650,970	12.89	0.00	0	1,350
R209	On	02/11/2017	Bond Future	9.33	Put			2,751.21000	2.75121	2,671,160	12.75	0.00	0	0
R209	On	02/11/2017	Bond Future	9.33	Call			827.57000	0.82757	819,560	12.75	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			2,631.48000	2.63148	2,648,440	13.11	0.00	0	0
R209	On	02/11/2017	Bond Future	9.88	Put			890.37000	0.89037	835,290	13.11	0.00	0	1,350
R209	On	01/02/2018	Bond Future	10.10	Call			4,126.87000	4.12687	4,155,640	13.32	0.00	0	0
R209	On	01/02/2018	Bond Future	10.10	Put			1,390.29000	1.39029	1,345,610	13.32	0.00	0	3,000
R209	On	01/02/2018	Bond Future	9.73	Call			2,697.77000	2.69777	2,714,190	12.98	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			2,316.48000	2.31648	2,259,450	12.98	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			2,628.35000	2.62835	2,644,140	12.96	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			2,377.83000	2.37783	2,320,170	12.96	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Call			3,715.33000	3.71533	3,740,690	13.23	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Put			1,603.52000	1.60352	1,555,430	13.23	0.00	0	7,500
R209	On	01/02/2018	Bond Future	9.72	Call			2,663.05000	2.66305	2,679,150	12.97	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			2,347.10000	2.34710	2,289,750	12.97	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			3,583.73000	3.58373	3,606,970	13.38	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			2,734.52000	2.73452	2,683,770	13.38	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Call			3,513.21000	3.51321	3,535,950	13.36	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			2,792.11000	2.79211	2,740,860	13.36	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Call			3,548.39000	3.54839	3,571,380	13.37	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			2,763.19000	2.76319	2,712,190	13.37	0.00	0	0
Total R209 Option												0.00	0	28,536
Total For R209												0.00	0	143,413
R210	On	02/11/2017	Bond Future			186.42053	186.42053	186.08522	186.08522			0.00	0	2,179
R210	On	01/02/2018	Bond Future			189.91221	189.91221	189.57111	189.57111			0.00	0	0
R210	On	03/05/2018	Bond Future			191.09488	191.09488	190.74964	190.74964			0.00	0	0
Total R210 Future												0.00	0	2,179
R210	On	02/11/2017	Bond Future	192.08	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Put			5,994.78000	5.99478	5,659,470		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			6,004.78000	6.00478	5,669,470		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Put			5,984.78000	5.98478	5,649,470		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Put			2,798.89000	2.79889	2,457,790		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Put			2,808.89000	2.80889	2,467,790		0.00	0	0
R210	On	01/02/2018	Bond Future	192.36	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.36	Put			2,788.89000	2.78889	2,447,790		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			690.36000	0.69036	345,120		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			700.36000	0.70036	355,120		0.00	0	0

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			710.36000	0.71036	365,120		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			151.24579	151.24579	151.06568	151.06568			0.00	0	4,247
R212	On	01/02/2018	Bond Future			152.01880	152.01880	151.83571	151.83571			0.00	0	0
R212	On	03/05/2018	Bond Future			154.92546	154.92546	154.74081	154.74081			0.00	0	0
Total R212 Future												0.00	0	4,247
R212	On	02/11/2017	Bond Future	152.41	Put			1,344.32000	1.34432	1,164,210		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			1,354.32000	1.35432	1,174,210		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			1,334.32000	1.33432	1,154,210		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			2,864.29000	2.86429	2,681,200		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			2,874.29000	2.87429	2,691,200		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			2,854.29000	2.85429	2,671,200		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Call			450.81000	0.45081	635,460		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			440.81000	0.44081	625,460		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			460.81000	0.46081	645,460		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			9.26306	84.18414	9.27385	84.11246		10.54	0.00	0	63,381
R213	On	01/02/2018	Bond Future			9.32253	85.73151	9.33369	85.65845		10.45	0.00	0	0
R213	On	03/05/2018	Bond Future			9.37639	83.78370	9.38777	83.71021		10.82	0.00	0	0
Total R213 Future												0.00	0	63,381
R213	On	02/11/2017	Bond Future	9.35	Call			1,808.85000	1.80885	1,815,750	10.62	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			1,305.38000	1.30538	1,240,600	10.62	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			1,845.93000	1.84593	1,853,380	10.62	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			1,276.66000	1.27666	1,212,430	10.62	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			1,772.18000	1.77218	1,778,520	10.61	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			1,334.58000	1.33458	1,269,240	10.61	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Call			2,676.75000	2.67675	2,694,860	10.58	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			2,114.67000	2.11467	2,059,720	10.58	0.00	0	0

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			2,712.59000	2.71259	2,731,040	10.59	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			2,085.73000	2.08573	2,031,120	10.59	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			2,641.36000	2.64136	2,659,150	10.57	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			2,144.14000	2.14414	2,088,870	10.57	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Call			3,659.88000	3.65988	3,684,550	11.07	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			2,495.21000	2.49521	2,446,390	11.07	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			3,696.46000	3.69646	3,721,400	11.07	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			2,468.54000	2.46854	2,419,990	11.07	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			3,623.45000	3.62345	3,647,870	11.06	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			2,522.11000	2.52211	2,473,040	11.06	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	63,381
R214	On	02/11/2017	Bond Future			9.73898	71.56863	9.74977	71.49409		13.80	6,369,608.07	89	44,073
R214	On	01/02/2018	Bond Future			9.79950	72.88415	9.81062	72.80817		13.53	0.00	0	0
R214	On	03/05/2018	Bond Future			9.85498	70.94978	9.86629	70.87324		14.11	0.00	0	0
Total R214 Future												6,369,608.07	89	44,073
R214	On	02/11/2017	Bond Future	9.59	Call			1,211.61000	1.21161	1,205,810	13.70	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			2,328.54000	2.32854	2,248,200	13.70	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			1,239.86000	1.23986	1,234,400	13.71	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			2,286.04000	2.28604	2,206,040	13.71	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			1,183.76000	1.18376	1,177,640	13.70	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			2,371.55000	2.37155	2,290,890	13.70	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Call			2,679.53000	2.67953	2,695,080	13.60	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			2,547.42000	2.54742	2,486,990	13.60	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			2,714.73000	2.71473	2,730,590	13.61	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			2,514.61000	2.51461	2,454,490	13.61	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			2,644.56000	2.64456	2,659,790	13.60	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			2,580.57000	2.58057	2,519,820	13.60	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Call			3,734.93000	3.73493	3,758,000	14.33	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			2,972.91000	2.97291	2,919,440	14.33	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			3,771.36000	3.77136	3,794,680	14.34	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			2,942.98000	2.94298	2,889,760	14.34	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			3,698.87000	3.69887	3,721,690	14.32	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			3,003.32000	3.00332	2,949,600	14.32	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												6,369,608.07	89	44,073
Total for Bond												966,028,641.64	9,866	1,034,879
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			575.31900	575.31900	574.83900	574.83900			23,012,760.00	4	674
GOVI	On	01/02/2018	GOVI			585.89500	585.89500	585.40400	585.40400			0.00	0	0
GOVI	On	03/05/2018	GOVI			596.84400	596.84400	596.34900	596.34900			0.00	0	0
Total GOVI Future												23,012,760.00	4	674
GOVI	On	02/11/2017	GOVI	572.45	Call			23,890.00000	2.38900	28,690,000		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			23,790.00000	2.37900	28,590,000		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			23,990.00000	2.39900	28,790,000		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			43,740.00000	4.37400	48,650,000		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			43,640.00000	4.36400	48,550,000		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			43,840.00000	4.38400	48,750,000		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			60,790.00000	6.07900	65,740,000		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			60,690.00000	6.06900	65,640,000		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			60,590.00000	6.05900	65,540,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												23,012,760.00	4	674
Total for GOVI												23,012,760.00	4	674
AL37	On	02/11/2017	Index Future			558.79100	558.79100	558.98300	558.98300			0.00	0	0
AL37	On	01/02/2018	Index Future			569.06400	569.06400	569.25700	569.25700			0.00	0	0
AL37	On	03/05/2018	Index Future			579.69800	579.69800	579.90100	579.90100			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			642.35600	642.35600	641.90800	641.90800			0.00	0	0
AL7T	On	01/02/2018	Index Future			654.16400	654.16400	653.70600	653.70600			0.00	0	0
AL7T	On	03/05/2018	Index Future			666.38800	666.38800	665.92900	665.92900			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			576.56400	576.56400	576.09000	576.09000			0.00	0	616
ALBI	On	01/02/2018	Index Future			587.16300	587.16300	586.67800	586.67800			0.00	0	0
ALBI	On	03/05/2018	Index Future			598.13500	598.13500	597.64700	597.64700			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			250.93100	250.93100	250.93800	250.93800			0.00	0	1,163
IGOV	On	01/02/2018	Index Future			255.63200	255.63200	255.63900	255.63900			0.00	0	0
IGOV	On	03/05/2018	Index Future			260.51900	260.51900	260.53000	260.53000			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	94.23077	94.23077	94.23464	94.23464			0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	91.22484	91.22484	91.23882	91.23882			0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	89.96916	89.96916	89.99362	89.99362			0.00	0	0
10Y ST On 21/09/2026		Interest Rate Swap	92.14422	92.14422	92.17454	92.17454			0.00	0	0
10Y ST On 21/12/2026		Interest Rate Swap	95.93964	95.93964	95.97196	95.97196			0.00	0	0
10Y ST On 15/03/2027		Interest Rate Swap	94.49073	94.49073	94.52459	94.52459			0.00	0	0
10Y ST On 21/06/2027		Interest Rate Swap	96.57195	96.57195	96.60547	96.60547			0.00	0	0
10Y ST On 20/09/2027		Interest Rate Swap	100.30975	100.30975	100.34222	100.34222			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	99.74253	99.74253	99.74037	99.74037			0.00	0	0
1Y STN On 15/03/2018		Interest Rate Swap	99.61631	99.61631	99.61378	99.61378			0.00	0	0
1Y STN On 21/06/2018		Interest Rate Swap	99.67230	99.67230	99.67002	99.67002			0.00	0	0
1Y STN On 20/09/2018		Interest Rate Swap	99.74321	99.74321	99.74514	99.74514			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	99.77310	99.77310	99.77073	99.77073			0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	98.89361	98.89361	98.89071	98.89071			0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	98.36509	98.36509	98.36249	98.36249			0.00	0	0
2Y STN On 21/09/2018		Interest Rate Swap	98.20829	98.20829	98.21040	98.21040			0.00	0	0
2Y STN On 21/12/2018		Interest Rate Swap	98.48000	98.48000	98.48000	98.48000			0.00	0	0
2Y STN On 15/03/2019		Interest Rate Swap	98.77269	98.77269	98.77531	98.77531			0.00	0	0
2Y STN On 21/06/2019		Interest Rate Swap	99.06942	99.06942	99.07011	99.07011			0.00	0	0

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			99.39229	99.39229	99.39026	99.39026			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			95.31549	95.31549	95.33771	95.33771			0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			94.50870	94.50870	94.52797	94.52797			0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			93.68025	93.68025	93.69760	93.69760			0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			93.83627	93.83627	93.85469	93.85469			0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			96.01279	96.01279	96.03706	96.03706			0.00	0	51
5Y STN On 15/03/2022 Interest Rate Swap			96.12100	96.12100	96.15274	96.15274			0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			97.30953	97.30953	97.34819	97.34819			0.00	0	0
5Y STN On 20/09/2022 Interest Rate Swap			99.51428	99.51428	99.55483	99.55483			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 :									989,041,401.64	9,870	1,039,883
AA05 On 22/03/2019 Spot Bond			8.50000	105.17366	8.50000	105.14987		13,600,000,000,000.00	1,600,000,000	800,000,000	
Total AA05 SPOT								13,600,000,000,000.00	1,600,000,000	800,000,000	
Total For AA05								13,600,000,000,000.00	1,600,000,000	800,000,000	
AA06 On 15/04/2021 Spot Bond			100.00000		0.00000	99.17815		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	13.48050	100.00000	13.44784		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			9.60000	103.22746	9.60000	103.20102		0.00	0	935,657,300	
Total AA07 SPOT								0.00	0	935,657,300	
Total For AA07								0.00	0	935,657,300	
AB01/R On 24/11/2020 Spot Bond			10.00000	110.14300	10.00000	110.11400		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	100.34967		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	100.28688		0.00	0	100,000,000	
Total AB011 SPOT								0.00	0	100,000,000	
Total For AB011								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
AB013 On 21/11/2018 Spot Bond			8.98000	101.49973	8.98000	101.47551			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	22.18974	100.00000	22.13599			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	103.01726	10.84000	102.98772			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	23.14798	100.00000	23.09189			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	23.18637	100.00000	23.13533			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	99.86747	11.37000	99.83747			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	15.84403	100.00000	15.80565			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	99.90650	11.81000	99.87536			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	10.85948	100.00000	10.83317			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	15.35955	100.00000	15.32234			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	16.79768	100.00000	16.77143			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	14.86032	100.00000	14.82433			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	15.55632	100.00000	15.52207			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	13.20088	100.00000	13.17475			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	12.65469	100.00000	12.62403			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	12.08558	100.00000	12.03244			0.00	0	0
Total AB030U SPOT									0.00	0	0
Total For AB030U									0.00	0	0
ABC12L On 25/11/2020 Spot Bond			10.00000	110.96700	10.00000	110.93800			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	159.51821	4.48000	266.29382			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	13.39976	100.00000	13.35792			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	102.01763			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	103.18675			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	101.85297			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	100.51039			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	100.99486			0.00	0	0
Total ABFN12 SPOT									0.00	0	0
Total For ABFN12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN1: On 14/05/2020 Spot Bond				100.00000	0.00000	101.05894				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	100.39132				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	100.80087				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	100.66979				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	100.54629				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	101.66220				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	100.00004				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	99.99996				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	99.99989				0.00	5,700,000	1,900,000
Total ABFN22 SPOT										0.00	5,700,000	1,900,000
Total For ABFN22										0.00	5,700,000	1,900,000
ABFN2: On 25/05/2027 Spot Bond				100.00000	0.00000	99.77498				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			10.98000	102.94083	10.98000	104.12222				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	97.55533				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	98.77310				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	93.28023				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			9.93000	99.85058	9.93000	102.20401				0.00	0	100,000,000
Total ABK2 SPOT										0.00	0	100,000,000
Total For ABK2										0.00	0	100,000,000
ABK3 On 07/11/2018 Spot Bond				100.00000	0.00000	99.71805				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	42.14331	100.00000	42.04121				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	99.46245				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	56.94497	100.00000	56.80702				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	99.05698				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	42.35757	100.00000	42.25495				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	99.85140				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	96.52405				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	93.36508				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	96.37924			0.00	0	0
Total ABK9 SPOT									0.00	0	0
Total For ABK9									0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			6.42000	148.28231	6.42000	148.93225			0.00	0	0
Total ABKI01 SPOT									0.00	0	0
Total For ABKI01									0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.41000	104.54880	6.41000	131.13133			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	16.25616	100.00000	16.22911			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			7.67000	93.47734	7.67000	110.05792			0.00	0	128,681,900
Total ABKI03 SPOT									0.00	0	128,681,900
Total For ABKI03									0.00	0	128,681,900
ABKI03 On 13/10/2021 Spot Bond			100.00000	7.50826	100.00000	7.49577			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			8.50000	97.60269	8.50000	111.01794			0.00	0	0
Total ABKI04 SPOT									0.00	0	0
Total For ABKI04									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	9.69754	100.00000	9.67527			0.00	0	0
Total ABKI04/I2025 SPOT									0.00	0	0
Total For ABKI04/I2025									0.00	0	0
ABKS1 On 05/04/2021 Spot Bond			100.00000		0.00000	88.66750			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	186.09695	3.68000	186.06090			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			7.48130	96.99791	7.48130	97.02908			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			7.48130	96.99791	7.48130	97.02908			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			3.47000	119.31189	3.47000	119.86491			0.00	0	0
Total ABN61 SPOT									0.00	0	0
Total For ABN61									0.00	0	0
ABN62 On 31/03/2028 Spot Bond			3.21000	125.91177	3.21000	173.79798			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			3.15000	137.68651	3.15000	220.85713			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			9.46000	92.79623	9.46000	92.77292			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	102.16090			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	134.10000			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			9.98500	105.08145	9.98500	105.05348			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			8.62500	97.13781	8.62500	97.11541			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			10.53000	101.82970	10.53000	101.80115			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	102.00151			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	100.76147			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			7.78500	105.57512	7.78500	105.55321		17,997,363,000,000.00	2,311,800,000	1,155,900,000	
Total ABS10 SPOT								17,997,363,000,000.00	2,311,800,000	1,155,900,000	
Total For ABS10								17,997,363,000,000.00	2,311,800,000	1,155,900,000	
ABS11 On 09/04/2021 Spot Bond			8.75000	105.75820	8.75000	105.73345		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			8.88000	103.61440	8.88000	103.58994		598,177,224,000.00	67,362,300	22,454,100	
Total ABS12 SPOT								598,177,224,000.00	67,362,300	22,454,100	
Total For ABS12								598,177,224,000.00	67,362,300	22,454,100	
ABS12/R On 14/05/2020 Spot Bond			9.20000	102.85840	9.20000	102.83326		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			9.33000	104.12880	9.33000	104.10300		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			8.59000	104.75515	8.59000	104.73121		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			9.14000	105.48598	9.14000	105.46037		43,872,000,000.00	4,800,000	1,600,000	
Total ABS15 SPOT								43,872,000,000.00	4,800,000	1,600,000	
Total For ABS15								43,872,000,000.00	4,800,000	1,600,000	
ABS16 On 11/11/2025 Spot Bond			9.88000	105.98153	9.88000	105.95376		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			9.86500	108.08734	9.86500	108.05907		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			9.31000	106.62740	9.31000	106.60104		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			8.55000	101.17511	8.55000	101.15197		125,685,000,000.00	14,700,000	4,900,000	
Total ABS6 SPOT								125,685,000,000.00	14,700,000	4,900,000	
Total For ABS6								125,685,000,000.00	14,700,000	4,900,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7 On 11/09/2026 Spot Bond			9.88000	97.77567	9.88000	97.75005			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	12.94411	100.00000	12.91562			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			3.67000	277.93512	3.67000	277.88132			0.00	0	0
Total ABSI2 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			2.91000	143.08770	2.91000	145.93669			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	0.07285	100.00000	0.07266			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	64.56951	100.00000	64.41308			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	91.34803			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	110.96700	10.00000	110.93800			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	101.89702			0.00	0	0
Total ACL095 SPOT									0.00	0	0
Total For ACL095									0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	101.94509			0.00	0	0
Total ACL096 SPOT									0.00	0	0
Total For ACL096									0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.96434			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	101.92569			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	101.83898				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			8.90000	103.99641	8.90000	104.19600				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	101.87754				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	110.96700	10.00000	110.93800				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	101.88337				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	104.54658	10.23000	104.51825				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			9.11000	103.02592	9.11000	103.00084				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.87772				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	101.78097				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	102.94972				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	101.87801			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	101.86788			0.00	0	0
Total ACL185 SPOT									0.00	0	0
Total For ACL185									0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.89099			0.00	0	0
Total ACL187 SPOT									0.00	0	0
Total For ACL187									0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	101.91612			0.00	0	0
Total ACL188 SPOT									0.00	0	0
Total For ACL188									0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.92202			0.00	0	0
Total ACL193 SPOT									0.00	0	0
Total For ACL193									0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	101.92202			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	101.83898			0.00	0	0
Total ACL196 SPOT									0.00	0	0
Total For ACL196									0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.95492			0.00	0	0
Total ACL201 SPOT									0.00	0	0
Total For ACL201									0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	101.95492			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	101.72876			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	100.20496				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	101.76543				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	101.54038				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	94.56275				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	101.74414				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	101.74222				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	101.86016				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	100.48705				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	100.91109				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.00000	0.00000	100.89788				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	101.85240				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	101.82339				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	99.52163			0.00	0	0
Total ADCB01 SPOT									0.00	0	0
Total For ADCB01									0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	66.22963	100.00000	66.06919			0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	66.22963	100.00000	66.06919			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	100.07841			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	99.87630			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	59.88943	100.00000	59.74435			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	100.41384			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	101.11769			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	101.15257			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	101.26875			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	101.08282			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	101.09445			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	101.38486			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	101.32685				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.00000	0.00000	101.80137				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	101.62807				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	44.13091	100.00000	44.01711				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	16.69039	100.00000	16.64734				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	11.91003	100.00000	11.87932				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	9.70334	100.00000	9.67833				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			8.33000	104.28830	8.33000	104.26518				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			10.12000	110.49581	10.12000	110.46601				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			9.42500	101.47708	9.42500	101.45169				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	15.36101	100.00000	15.32702				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			10.63000	98.17862	10.63000	98.15100				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			3.52000	175.89977	3.52000	175.86645				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	101.63931				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	102.30898				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	100.70223				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	101.04516				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	100.15018				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	100.15418				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	90.30994	100.00000	90.09337				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	87.44344	100.00000	87.24055				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	39.90166	100.00000	39.80499				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	39.84974	100.00000	39.75320				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	4.49381	100.00000	4.48745				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	0.12043	100.00000	0.12030				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	14.72498	100.00000	14.68931				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	23.84137	100.00000	23.78361				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	31.95941	100.00000	34.01513				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	101.78102				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			3.40000	239.83337	3.40000	239.78866				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	100.79147				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	100.48926				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			3.41500	213.79628	3.41500	213.75634				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	101.13239				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05 On 22/04/2020 Spot Bond				100.00000	0.00000	100.95901				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	100.85111				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	100.76204				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	99.62386				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	99.95577				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	101.80903				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	100.57139				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	96.21899				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	102.09197				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	101.80010				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	102.01230				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	101.56822				0.00	296,000,000	74,000,000
Total ASN083 SPOT										0.00	296,000,000	74,000,000
Total For ASN083										0.00	296,000,000	74,000,000
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	99.86961				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	101.61639				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	118.89456				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	101.29539				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	101.01275			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	100.50594			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	75.03919			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	99.88174			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	101.84865			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	99.81225			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	100.82485			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	102.34122			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	101.81490			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	100.14984				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	100.15556				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	100.14745				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	99.88310				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	99.88410				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	102.32191				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	87.36000				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			3.64000	141.64902	3.64000	141.62179				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	87.36000				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	104.17226				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	100.65196				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	100.65196				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			3.68500	141.38800	3.68500	141.36067				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	109.04455				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	99.87912				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			4.11000	160.35121	4.11000	160.31829				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	100.56862				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	100.22920				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	101.95487				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	99.88715				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	102.05551				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	101.15875				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	99.86785				0.00	0	0
Total ASN189 SPOT										0.00	0	0
Total For ASN189										0.00	0	0
ASN19: On 12/06/2020 Spot Bond				100.00000	0.00000	101.91047				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	102.03685				0.00	0	0
Total ASN191 SPOT										0.00	0	0
Total For ASN191										0.00	0	0
ASN19: On 27/06/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN192 SPOT										0.00	0	0
Total For ASN192										0.00	0	0
ASN19: On 12/07/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0
ASN19: On 30/06/2022 Spot Bond				100.00000	0.00000	100.91571				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			3.58500	107.12119	3.58500	107.10074				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	100.80315				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	100.49709				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	1.58397	100.00000	1.56339			330,120,000,000,000.00	13,301,200,000	25,000,000,000	
Total ASN204 SPOT									30,120,000,000,000.00	13,301,200,000	25,000,000,000	
Total For ASN204									30,120,000,000,000.00	13,301,200,000	25,000,000,000	
ASN20 On 25/08/2022 Spot Bond			100.00000	3.14300	100.00000	3.13699			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	100.17313			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	100.18791			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	8.81879	100.00000	100.00000			0.00	0	0	
Total ASN210 SPOT									0.00	0	0	
Total For ASN210									0.00	0	0	
ASN38 On 20/12/2017 Spot Bond			100.00000	96.72851	100.00000	96.47985			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	96.75223	100.00000	96.50350			0.00	0	0	
Total ASN39U SPOT									0.00	0	0	
Total For ASN39U									0.00	0	0	
ASN40 On 20/12/2017 Spot Bond			100.00000	96.64553	100.00000	96.39708			0.00	0	0	
Total ASN40U SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN40U									0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	65.96944	100.00000	65.80963			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	14.93937	100.00000	14.90318			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	44.24511	100.00000	44.13792			0.00	0	0
Total ASN89U SPOT									0.00	0	0
Total For ASN89U									0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	101.84732			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			8.48000	105.39654	8.48000	105.37263		1,256,908,992,000.00	148,220,400	49,406,800	
Total BAW11 SPOT								1,256,908,992,000.00	148,220,400	49,406,800	
Total For BAW11								1,256,908,992,000.00	148,220,400	49,406,800	
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	99.84403			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	45.59216	100.00000	45.48171			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	99.75081			0.00	34,737,900	11,579,300
Total BAW18 SPOT									0.00	34,737,900	11,579,300
Total For BAW18									0.00	34,737,900	11,579,300
BAW19 On 05/12/2020 Spot Bond			9.23000	103.15727	9.23000	103.13184			0.00	0	1,000,000,000
Total BAW19 SPOT									0.00	0	1,000,000,000
Total For BAW19									0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			9.30000	104.01100	9.30000	103.98530			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	104.01100	9.30000	103.98530			0.00	0	0
Total BAW21/R208 SPOT									0.00	0	0
Total For BAW21/R208									0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	99.81224			0.00	0	0
Total BAW22 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAW22										0.00	0	0
BAW23 On 15/10/2017 Spot Bond			100.00000	90.97180	100.00000	90.75046				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	102.27497				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	100.54462				0.00	0	0
Total BAW25 SPOT										0.00	0	0
Total For BAW25										0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	14.95384	100.00000	14.90715				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	13.09387	100.00000	13.05299				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	99.83492				0.00	6,600,000	2,200,000
Total BAW28 SPOT										0.00	6,600,000	2,200,000
Total For BAW28										0.00	6,600,000	2,200,000
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.75049				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			7.28500	104.30382	7.28500	104.28314				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			10.93500	101.64272	10.93500	101.61255				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	101.98055				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.93057				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.97189				0.00	0	0
Total BAYA34 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.48406				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	101.10648				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	101.97223				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	101.97233				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	102.08278				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	102.11286				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	101.68252				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	102.11298				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	101.96797				0.00	0	0
Total BAYA55 SPOT										0.00	0	0
Total For BAYA55										0.00	0	0
BAYA55 On 31/03/2022 Spot Bond				100.00000	0.00000	102.17893				0.00	0	0
Total BAYA57 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA57										0.00	0	0
BAYA57 On 30/06/2020 Spot Bond				100.00000	0.00000	102.11291				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			12.98000	102.76585	12.98000	102.73073				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			12.25000	102.39810	12.25000	102.55004				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	102.11289				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	102.50916				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	102.50896				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	102.50905				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	107.63262				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	102.59159				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB11 On 30/06/2035 Spot Bond			100.00000	21.72293	100.00000	21.67030				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	19.77031	100.00000	19.72242				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	12.20390	100.00000	12.17433				0.00	0	0
Total BAYD3U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	12.20390	100.00000	12.17433				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	14.75509	100.00000	14.71935				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	12.78504	100.00000	12.75407				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	84.47722	100.00000	84.28991				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	101.23530				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	100.36864				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	101.07166	8.65000	103.75043				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	101.00856				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			8.60000	93.51949	8.60000	183.01096				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			8.60000	94.84057	8.60000	183.52017				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			8.98500	97.13246	8.98500	97.10913				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BEER02 On 28/03/2018 Spot Bond			7.73000	102.67703	7.73000	102.65586				0.00	0	0
Total BEER02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BEER02										0.00	0	0
BG1A7 On 21/11/2032 Spot Bond			100.00000	8.75183	100.00000	8.73063				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	7.57360	100.00000	7.55525				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	7.57360	100.00000	7.55525				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	8.03465	100.00000	8.01518				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	8.18833	100.00000	8.16849				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	10.74970	100.00000	10.72367				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	14.84790	100.00000	14.81194				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	101.31105				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			9.60000	105.44585	9.60000	105.41899				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	102.83677				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			10.30000	100.16934	10.30000	100.14201				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			10.85000	101.17315	10.85000	101.14411				0.00	0	0
Total BGL05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond				100.00000	0.00000	101.02557				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			11.45500	101.23148	11.45500	101.20085				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	99.86133				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			10.85000	106.18918	10.85000	106.15869				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	100.68633				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			11.23000	104.09235	11.23000	107.45186				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	101.89126				0.00	0	100,000,000
Total BGL12 SPOT										0.00	0	100,000,000
Total For BGL12										0.00	0	100,000,000
BGL13 On 20/08/2021 Spot Bond			11.27000	101.81374	11.27000	101.78341				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	100.80574				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	102.21230				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	100.05231				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond				100.00000	0.00000	100.48428				0.00	0	0
Total BGL17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BGL17										0.00	0	0
BGR04 On 28/02/2018 Spot Bond				100.00000	0.00000	104.38699				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	100.26981				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.71765				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			8.38000	102.27062	8.38000	102.24768				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	101.52924				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	101.56239				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	101.59427				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	101.72574				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	103.49885				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC179 On 31/08/2017 Spot Bond				100.00000	0.00000	99.97902				0.00	0	0
Total BTC179 SPOT										0.00	0	0
Total For BTC179										0.00	0	0
BTC180 On 05/09/2017 Spot Bond				100.00000	0.00000	99.87416				0.00	0	0
Total BTC180 SPOT										0.00	0	0
Total For BTC180										0.00	0	0
BTC181 On 11/09/2017 Spot Bond				100.00000	0.00000	99.74884				0.00	0	0
Total BTC181 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BTC181										0.00	0	0
BTC18: On 18/09/2017 Spot Bond				100.00000	0.00000	99.60185				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	99.36895				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	99.22225				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	99.07480				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	98.57947				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	98.38534				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	101.64182				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	101.69396				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	100.22438				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	100.50863				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	100.52205				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	13.02410	100.00000	12.99255				0.00	0	0
Total BX161U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	12.95609	100.00000	12.92471				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	13.05809	100.00000	13.02647				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	13.05809	100.00000	13.02647				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	65.24165	100.00000	65.08359				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	20.06548	100.00000	20.01687				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			14.68000	96.75306	14.68000	96.71581				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	101.91191				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			12.48000	99.74208	12.48000	99.70926				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	99.76723				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			11.98000	98.65490	11.98000	98.62372				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	101.98975				0.00	0	200,000,000
Total CBL20 SPOT										0.00	0	200,000,000
Total For CBL20										0.00	0	200,000,000
CBL22 On 06/05/2020 Spot Bond			9.55000	100.24562	9.55000	100.22021				0.00	0	0
Total CBL22 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CBL22									0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	100.31694			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	100.75450			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	100.57389			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			9.85000	107.31517	9.85000	107.28713			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	100.40621			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			10.40500	111.59965	10.40500	111.56872			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.76000	111.55132	9.76000	111.52228		39,040,000,000,000.00	4,000,000,000	1,000,000,000	
Total CCT02 SPOT								39,040,000,000,000.00	4,000,000,000	1,000,000,000	
Total For CCT02								39,040,000,000,000.00	4,000,000,000	1,000,000,000	
CCT03 On 15/03/2025 Spot Bond			10.18000	110.18836	10.18000	110.15864		6,016,929,720,000.00	591,054,000	197,018,000	
Total CCT03 SPOT								6,016,929,720,000.00	591,054,000	197,018,000	
Total For CCT03								6,016,929,720,000.00	591,054,000	197,018,000	
CCT04 On 17/07/2027 Spot Bond			9.91000	109.10826	9.91000	102.10377		29,730,000,000.00	3,000,000	1,000,000	
Total CCT04 SPOT								29,730,000,000.00	3,000,000	1,000,000	
Total For CCT04								29,730,000,000.00	3,000,000	1,000,000	
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	101.74475		0.00	0	0	
Total CGR14 SPOT								0.00	0	0	
Total For CGR14								0.00	0	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	110.96670	10.00000	110.93780		0.00	0	0	
Total CGR14/JIBAR SPOT								0.00	0	0	
Total For CGR14/JIBAR								0.00	0	0	
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	102.05454		0.00	0	0	
Total CGR16 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	101.10826				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	59.51961	100.00000	59.37543				0.00	0	0
Total CGR18U SPOT										0.00	0	0
Total For CGR18U										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	66.70952	100.00000	66.54791				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	64.34183	100.00000	64.18595				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	101.63264				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	100.67443				0.00	64,000,000	32,000,000
Total CGR23 SPOT										0.00	64,000,000	32,000,000
Total For CGR23										0.00	64,000,000	32,000,000
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	102.14505				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	102.01582				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	100.05427				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	100.53862				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	100.69477				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR31 On 27/06/2018 Spot Bond				100.00000	0.00000	101.61563				0.00	0	0
Total CGR31 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR31										0.00	0	0
CGR32 On 21/07/2020 Spot Bond				100.00000	0.00000	101.28357				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	102.46114				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	103.01452				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	100.05190				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	101.59546				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	35.78447	100.00000	35.69778				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	100.84322				0.00	0	0
Total CIG10 SPOT										0.00	0	0
Total For CIG10										0.00	0	0
CIG11 On 29/07/2020 Spot Bond				100.00000	0.00000	100.86491				0.00	0	0
Total CIG11 SPOT										0.00	0	0
Total For CIG11										0.00	0	0
CIG12 On 29/07/2021 Spot Bond				100.00000	0.00000	100.89965				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	20.52205	100.00000	20.47234				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	20.52205	100.00000	20.47234				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	20.52205	100.00000	20.47234				0.00	0	0
Total CLA3U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	22.69531	100.00000	22.64032				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	101.64830	10.11000	101.62106				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	139.30950	3.14000	139.21511				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			3.61000	99.54032	3.61000	138.24378				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	110.96700	10.00000	110.93800				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	110.96700	10.00000	110.93800				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	94.76478	13.50000	94.73114				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	100.13478	9.35000	100.11025				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			8.91000	105.19311	8.91000	105.16819				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN28 On 30/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN29 On 25/11/2020 Spot Bond			10.00000	110.96700	10.00000	110.93800				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	102.02660			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	102.15323			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	100.43595			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			10.74000	98.10492	10.74000	98.07704			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			11.26000	99.63468	11.26000	99.60502			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	102.05560			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	100.42738			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	100.82641			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	102.92190	8.80500	102.89781				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/06/2018 Spot Bond				100.00000	0.00000	101.91062				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.93964				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	102.05165				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	102.09718				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	102.10984				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	103.02221				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	102.18688				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	101.74222				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	101.09412				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	100.80211				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	100.77023				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	101.69971				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			9.92000	107.67306	9.92000	107.64474				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	101.83020				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	100.68324				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			12.06000	109.85373	12.06000	109.81878				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	100.70791				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			12.09000	103.45615	12.09000	103.42315				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	98.99804				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	100.93106				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	84.42771				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.80598				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	101.83887				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	101.83902				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			9.25000	106.26423	9.25000	106.23812				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	97.76847				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	102.71522	10.98000	102.68539				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	104.88781	11.00000	104.85730				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	102.03203				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			11.85000	106.21467	11.85000	106.18144				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	102.20218				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	101.83874				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	100.98276				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	101.94535				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
CLN39 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
CLN39 On 20/09/2022 Spot Bond				100.00000	0.00000	101.84854				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN39 On 02/03/2018 Spot Bond				100.00000	0.00000	99.88925				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN39 On 20/03/2020 Spot Bond				100.00000	0.00000	101.98409				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN39 On 20/06/2020 Spot Bond				100.00000	0.00000	102.93044				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN39 On 14/11/2022 Spot Bond				100.00000	0.00000	100.41367				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN39 On 14/11/2022 Spot Bond				100.00000	0.00000	100.41152				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN40 On 20/06/2020 Spot Bond				100.00000	0.00000	101.84843				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN40 On 21/02/2018 Spot Bond				100.00000	0.00000	100.27603				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN40 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
CLN40 On 20/06/2020 Spot Bond				100.00000	0.00000	101.85809				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN40 On 18/07/2020 Spot Bond				100.00000	0.00000	101.32639				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	102.03210				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	102.04176				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	101.33219				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	102.01277				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	102.37979				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	102.10939				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	101.40748				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	101.78068	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	102.02761				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	102.20603				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	48.66480	7.01000	48.65577				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	102.22535				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0

Contract Details	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	101.21224				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	104.95373				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	103.92638				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	100.40061				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	102.61145				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	102.02247				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				100.00000	0.00000	101.93548				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	100.72042				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	103.57442				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	100.19027				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			9.85000	107.59334	9.85000	107.56523				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			4.31000	137.81983	4.31000	137.79088				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			6.32000	99.08352	6.32000	99.05744				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			5.96000	101.47217	5.96000	101.44641				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	100.16124			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	102.26802			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	100.33795			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	100.02404			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	100.02378			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	100.42791			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			10.42000	102.64227	10.42000	102.61395			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	100.17020			0.00	0	0
Total CLN463 SPOT									0.00	0	0
Total For CLN463									0.00	0	0
CLN463 On 13/03/2022 Spot Bond			9.67000	106.01488	9.67000	105.98769		49,317,000,000.00	5,100,000	1,700,000	
Total CLN464 SPOT								49,317,000,000.00	5,100,000	1,700,000	
Total For CLN464								49,317,000,000.00	5,100,000	1,700,000	
CLN464 On 14/03/2020 Spot Bond				100.00000	0.00000	101.92304		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	100.23876		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	101.58949		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	101.61739				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	101.68607				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	100.54057				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	100.31200				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	100.25495				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	101.55832				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			9.87000	103.92858	9.87000	103.88886				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	99.74082				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	102.04176				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	14.03527	100.00000	13.99997				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			9.72500	103.44053	9.72500	101.58001				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	101.71613				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	16.17439	100.00000	16.12277				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	99.74188				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	100.23884				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	100.24122				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	99.88041				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			9.35000	102.86923	9.35000	102.83770				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	101.15257				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			12.35000	102.81034	12.35000	102.84740				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			9.15000	106.17885	9.15000	100.80553				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	100.81855				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	100.85934				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	98.59134				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	100.55656				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	100.40695				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			11.85000	102.68299	11.85000	100.61674				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	8.77915	100.00000	100.00000			000,000,000,000,000.00	30,000,000,000	30,000,000,000	
Total CLN495 SPOT									10,000,000,000,000.00	30,000,000,000	30,000,000,000	
Total For CLN495									10,000,000,000,000.00	30,000,000,000	30,000,000,000	
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	212.85042				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			8.98500	97.13246	8.98500	97.10913				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			8.60000	93.51949	8.60000	183.01096				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			8.60000	94.84057	8.60000	183.52017				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	101.72489				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	101.80032				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	102.20606				0.00	0	0
Total CLNF13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLNF13									0.00	0	0
CLNF1 On 20/09/2019 Spot Bond				100.00000	0.00000	101.80026			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	101.86776			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	100.33541			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	101.24861			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			7.77500	103.00795	7.77500	102.98648		1,072,863,697,500.00	137,988,900	985,996,300	
Total COJ04 SPOT								1,072,863,697,500.00	137,988,900	985,996,300	
Total For COJ04								1,072,863,697,500.00	137,988,900	985,996,300	
COJ05 On 05/06/2023 Spot Bond			9.07000	116.69969	9.07000	116.67141		0.00	0	810,000,000	
Total COJ05 SPOT								0.00	0	810,000,000	
Total For COJ05								0.00	0	810,000,000	
COJ07 On 23/03/2021 Spot Bond			9.46000	108.61736	9.46000	108.59009		2,264,494,122,000.00	239,375,700	79,791,900	
Total COJ07 SPOT								2,264,494,122,000.00	239,375,700	79,791,900	
Total For COJ07								2,264,494,122,000.00	239,375,700	79,791,900	
COJ08 On 22/06/2026 Spot Bond			10.55500	107.23711	10.55500	107.20699		0.00	0	0	
Total COJ08 SPOT								0.00	0	0	
Total For COJ08								0.00	0	0	
COJG0 On 09/06/2024 Spot Bond			9.81000	104.07846	9.81000	104.05123		0.00	0	0	
Total COJG01 SPOT								0.00	0	0	
Total For COJG01								0.00	0	0	
COT01 On 03/04/2023 Spot Bond			9.98500	100.03679	9.98500	100.01016		1,997,000,000,000.00	200,000,000	100,000,000	
Total COT01 SPOT								1,997,000,000,000.00	200,000,000	100,000,000	
Total For COT01								1,997,000,000,000.00	200,000,000	100,000,000	
COT02 On 03/04/2028 Spot Bond			11.31000	97.40613	11.31000	97.37686		0.00	0	300,000,000	
Total COT02 SPOT								0.00	0	300,000,000	
Total For COT02								0.00	0	300,000,000	
COT03 On 05/06/2028 Spot Bond			11.33000	90.75220	11.33000	90.72487		0.00	0	0	
Total COT03 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For COT03										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.62500	97.85442	11.62500	98.89955				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	101.57483				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	101.78426				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	99.23974				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA04U On 06/06/2020 Spot Bond			100.00000	21.06680	100.00000	21.00102				0.00	0	0
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSD04U On 06/06/2020 Spot Bond			100.00000	19.79207	100.00000	19.73028				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	67.18478	100.00000	67.02202				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	65.49978	100.00000	67.44253				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			7.26000	102.83681	7.26000	102.81649				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	102.86932	6.86000	102.85010				0.00	0	0
Total DENG44/R203 SPOT										0.00	0	0
Total For DENG44/R203										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total DENG64 SPOT										0.00	0	0
Total For DENG64										0.00	0	0
DENG6 On 22/09/2017 Spot Bond				100.00000	0.00000	101.62048				0.00	0	0
Total DENG65 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DENG65										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total DENG67 SPOT										0.00	0	0
Total For DENG67										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total DENG68 SPOT										0.00	0	0
Total For DENG68										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total DENG69 SPOT										0.00	0	0
Total For DENG69										0.00	0	0
DENG7 On 29/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total DENG70 SPOT										0.00	0	0
Total For DENG70										0.00	0	0
DENG7 On 04/09/2017 Spot Bond			100.00000	98.91599	100.00000	100.00000				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	101.36031				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	92.47601	100.00000	92.24767				0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	92.47601	100.00000	92.24767				0.00	0	0
Total DLTB03/JIBAR SPOT										0.00	0	0
Total For DLTB03/JIBAR										0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	102.33195				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL003 On 24/01/2019 Spot Bond				100.00000	0.00000	101.41134				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL009 On 20/12/2019 Spot Bond				100.00000	0.00000	72.64602				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DOL012 On 20/12/2021 Spot Bond				100.00000	0.00000	102.10397				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			9.02000	101.83335	9.02000	101.80881				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV22 On 07/02/2020 Spot Bond			8.60000	102.43717	8.60000	102.41374			0.00	0	50,900,000
Total DV22 SPOT									0.00	0	50,900,000
Total For DV22									0.00	0	50,900,000
DV22/R On 07/02/2020 Spot Bond			100.00000	22.53512	100.00000	22.48552			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			9.43000	102.50578	9.43000	102.48011		44,567,885,887,000.00	4,726,180,900	5,909,430,000	
Total DV23 SPOT								14,567,885,887,000.00	4,726,180,900	5,909,430,000	
Total For DV23								14,567,885,887,000.00	4,726,180,900	5,909,430,000	
DV23/R On 27/02/2023 Spot Bond			100.00000	11.13824	100.00000	11.11372		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	11.13824	100.00000	11.11372		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			9.52000	101.14187	9.52000	101.11632		2,856,000,000.00	300,000	100,000	
Total DV24 SPOT								2,856,000,000.00	300,000	100,000	
Total For DV24								2,856,000,000.00	300,000	100,000	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.33483	9.69000	100.30904		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.33483	9.69000	100.30904		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			11.03000	94.37864	11.03000	94.35110		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	100.34869	10.10000	100.32181		0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.34869	10.10000	100.32181		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	100.24063		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	49.29370	100.00000	44.64075		770,300,000,000,000.00	57,703,000,000	57,600,000,000	
Total DVC029 SPOT								770,300,000,000,000.00	57,703,000,000	57,600,000,000	
Total For DVC029								770,300,000,000,000.00	57,703,000,000	57,600,000,000	
DVC25 On 29/08/2017 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 DVC25 SPOT									0.00	0	0
Total For DVC25									0.00	0	0
DVC26 On 29/11/2017 Spot Bond				100.00000	0.00000	100.02057			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	101.53657			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	100.54489			0.00	500,000,000	500,000,000
Total DVF19 SPOT									0.00	500,000,000	500,000,000
Total For DVF19									0.00	500,000,000	500,000,000
DVF20 On 29/11/2019 Spot Bond				100.00000	0.00000	100.02177			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20B On 28/03/2020 Spot Bond				100.00000	0.00000	101.52318			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF20C On 31/08/2020 Spot Bond			100.00000	15.17740	100.00000	6.50252		000,000,000,000,000.00	30,000,000,000	23,000,000,000	
Total DVF20C SPOT								10,000,000,000,000.00	30,000,000,000	23,000,000,000	
Total For DVF20C								10,000,000,000,000.00	30,000,000,000	23,000,000,000	
DVF21 On 29/11/2021 Spot Bond				100.00000	0.00000	100.02254			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	101.68768			0.00	0	0
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
DVF22B On 29/08/2022 Spot Bond			100.00000	10.32476	100.00000	1.74181		710,000,000,000,000.00	77,100,000,000	69,100,000,000	
Total DVF22B SPOT								10,000,000,000,000.00	77,100,000,000	69,100,000,000	
Total For DVF22B								10,000,000,000,000.00	77,100,000,000	69,100,000,000	
E170 On 01/08/2020 Spot Bond			8.19000	114.62252	8.19000	114.59752			0.00	0	200,000,000
Total E170 SPOT									0.00	0	200,000,000
Total For E170									0.00	0	200,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	22.53558	100.00000	22.48597			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			8.91000	106.09889	8.91000	106.07375			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			9.06000	107.01799	9.06000	106.99222				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			9.46000	106.93760	9.46000	106.91075				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			3.66000	104.36436	3.66000	104.34424				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	101.14781				0.00	0	0
Total EFS00B SPOT										0.00	0	0
Total For EFS00B										0.00	0	0
EFS0A1 On 28/10/2023 Spot Bond				100.00000	0.00000	100.92640				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0C1 On 28/10/2023 Spot Bond			100.00000	18.05322	100.00000	18.00949				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			3.22500	99.44467	3.22500	99.42665				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	115.58236	2.25000	115.56443				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			3.17000	128.13102	3.19000	127.87407				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			3.20000	114.38046	3.20000	114.35981				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			3.22000	112.72746	3.22000	112.70704				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			3.30000	104.18020	3.30000	104.16107				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			3.19500	100.49363	3.19500	100.47549				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/12 On 31/01/2036 Spot Bond			2.25000	115.58236	2.25000	115.56443				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			9.05000	104.74413	9.05000	104.71894				0.00	0	40,000,000
Total EMM01 SPOT										0.00	0	40,000,000
Total For EMM01										0.00	0	40,000,000
EMM02 On 11/03/2021 Spot Bond			9.13000	109.74033	9.13000	109.71371				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.38000	101.65922	10.38000	101.63126				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			10.81500	92.25179	10.81500	96.42922				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			11.08000	101.29281	11.08000	102.25767				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			10.48000	100.69523	10.48000	101.17295				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			10.33000	102.61766	10.33000	102.06759				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			11.12000	109.75255	11.12000	90.69847				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	100.04446				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	100.73744				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF004 On 19/08/2018 Spot Bond				100.00000	0.00000	100.21613				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF006 On 02/09/2020 Spot Bond				100.00000	0.00000	99.88772				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF007 On 12/09/2019 Spot Bond				100.00000	0.00000	102.08442				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF008 On 30/03/2018 Spot Bond				100.00000	0.00000	101.48371				0.00	0	0
Total EPF009 SPOT										0.00	0	0
Total For EPF009										0.00	0	0
EPF009 On 07/11/2019 Spot Bond				100.00000	0.00000	100.57021				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF010 On 12/06/2020 Spot Bond				100.00000	0.00000	102.02619				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF011 On 01/09/2018 Spot Bond			100.00000	45.51364	100.00000	45.40337				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF01U On 01/09/2019 Spot Bond			100.00000	23.95941	100.00000	23.90137				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC2U On 06/09/2017 Spot Bond				100.00000	0.00000	99.85089				0.00	0	0
Total EPFC27 SPOT										0.00	0	0
Total For EPFC27										0.00	0	0
EPFC27 On 06/11/2017 Spot Bond				100.00000	0.00000	100.53185				0.00	0	0
Total EPFC29 SPOT										0.00	0	0
Total For EPFC29										0.00	0	0
EPFC29 On 02/03/2018 Spot Bond				100.00000	0.00000	99.89454				0.00	0	0
Total EPFC30 SPOT										0.00	0	0
Total For EPFC30										0.00	0	0
EPFC30 On 06/09/2017 Spot Bond				100.00000	0.00000	104.03705				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC31 SPOT										0.00	0	0
Total For EPFC31										0.00	0	0
EPFC3:On 03/11/2017 Spot Bond				100.00000	0.00000	100.57323				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	31.39786	100.00000	31.32180				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	97.55776				0.00	0	203,500,000
Total EQS06 SPOT										0.00	0	203,500,000
Total For EQS06										0.00	0	203,500,000
EQS07 On 09/04/2018 Spot Bond			11.98000	101.49283	11.98000	101.46057				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08:On 04/10/2018 Spot Bond				100.00000	0.00000	100.37204				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	44.86291	100.00000	44.75424				0.00	0	0
EQS08:On 04/10/2018 Spot Bond			100.00000	44.95964	100.00000	44.85074				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
EQS10 On 28/07/2022 Spot Bond				100.00000	0.00000	100.92671				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	100.32401				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	100.32333				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	100.34140				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	100.35749				0.00	0	0
Total ERS3C5 SPOT										0.00	0	0
Total For ERS3C5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1: On 25/11/2020 Spot Bond			10.00000	110.96700	10.00000	110.93800			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	100.20720			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	100.49569			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	99.90953			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2' On 17/05/2019 Spot Bond				100.00000	0.00000	100.71611			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	100.32053			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	100.31189			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	100.32235			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			7.85000	104.19674	7.85000	104.17483		435,046,215,000.00		55,419,900	48,718,473,300
Total ES18 SPOT								435,046,215,000.00		55,419,900	48,718,473,300
Total For ES18								435,046,215,000.00		55,419,900	48,718,473,300
ES18/R On 20/04/2018 Spot Bond			9.25000	103.34051	9.25000	103.31498		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			8.88000	105.71092	8.88000	105.68597		1,104,983,688,000.00		124,435,100	1,869,067,200
Total ES23 SPOT								1,104,983,688,000.00		124,435,100	1,869,067,200
Total For ES23								1,104,983,688,000.00		124,435,100	1,869,067,200
ES23/R On 25/01/2023 Spot Bond			10.00000	100.98594	10.00000	100.95916		0.00		0	0
Total ES23/R2023 SPOT								0.00		0	0
Total For ES23/R2023								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26 On 02/04/2026 Spot Bond			9.74500	92.36873	9.74500	92.34472			9,483,930,475,500.00	973,209,900	12,650,695,500
Total ES26 SPOT									9,483,930,475,500.00	973,209,900	12,650,695,500
Total For ES26									9,483,930,475,500.00	973,209,900	12,650,695,500
ES26/R On 02/04/2026 Spot Bond			7.85000	103.22771	7.85000	103.20600			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			10.76500	78.74895	10.77500	78.66527			680,747,381,500.00	63,237,100	108,942,493,400
Total ES33 SPOT									680,747,381,500.00	63,237,100	108,942,493,400
Total For ES33									680,747,381,500.00	63,237,100	108,942,493,400
ES33/R On 15/09/2033 Spot Bond			7.50000	103.43910	7.50000	103.41840			0.00	0	0
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			11.00500	81.80941	11.00500	81.78546			350,702,938,000.00	31,867,600	15,927,574,000
Total ES42 SPOT									350,702,938,000.00	31,867,600	15,927,574,000
Total For ES42									350,702,938,000.00	31,867,600	15,927,574,000
ES42/R On 25/04/2042 Spot Bond			8.50000	102.95403	8.50000	102.93062			425,000,000,000.00	50,000,000	50,000,000
Total ES42/R214 SPOT									425,000,000,000.00	50,000,000	50,000,000
Total For ES42/R214									425,000,000,000.00	50,000,000	50,000,000
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	98.73883			0.00	2,220,000,000	1,110,000,000
Total EXX02 SPOT									0.00	2,220,000,000	1,110,000,000
Total For EXX02									0.00	2,220,000,000	1,110,000,000
FBJ20Z On 20/03/2020 Spot Bond				100.00000	0.00000	101.80998			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	101.86783			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	41.65337	100.00000	41.55246			0.00	0	0
Total FIF01U SPOT									0.00	0	0
Total For FIF01U									0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	22.79448	100.00000	22.73926			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	15.17959	100.00000	15.14282			0.00	0	0
Total FIF03U SPOT									0.00	0	0
Total For FIF03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIF04U On 01/11/2021 Spot Bond			100.00000	12.15432	100.00000	12.12488			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	14.29674	100.00000	14.26211			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	10.21037	100.00000	10.18563			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	100.22088			0.00	0	0
Total FIFB04 SPOT									0.00	0	0
Total For FIFB04									0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	100.04470			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	99.97716			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	101.64001			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	102.28051			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	100.56829			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	100.39744			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	5.65473	100.00000	5.64354			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	11.58175	100.00000	11.55370			0.00	0	0
Total FPA1U SPOT									0.00	0	0
Total For FPA1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FPB1U On 20/08/2023 Spot Bond			100.00000	25.62019	100.00000	25.55812				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			8.78000	101.28873	8.78000	101.26496				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	102.67040				0.00	0	0
Total FRB11 SPOT										0.00	0	0
Total For FRB11										0.00	0	0
FRB12 On 02/06/2019 Spot Bond				100.00000	0.00000	100.28309				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2021 Spot Bond				100.00000	0.00000	96.75707				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			10.45000	101.05878	10.45000	101.03067				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	104.75497				0.00	0	520,000,000
Total FRB15 SPOT										0.00	0	520,000,000
Total For FRB15										0.00	0	520,000,000
FRB16 On 08/07/2020 Spot Bond				100.00000	0.00000	103.16630				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2022 Spot Bond				100.00000	0.00000	101.75178				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	12.45171	100.00000	12.42155				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	103.48694				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			11.15000	108.13914	11.15000	108.10708				0.00	0	0
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB20 On 15/04/2021 Spot Bond				100.00000	0.00000	102.91331			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	100.17938			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond				100.00000	0.00000	102.56488			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			9.79000	104.94298	9.79000	104.91557		1,016,363,535,000.00		103,816,500	34,605,500
Total FRBC21 SPOT								1,016,363,535,000.00		103,816,500	34,605,500
Total For FRBC21								1,016,363,535,000.00		103,816,500	34,605,500
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	104.03741			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			3.21000	144.17136	3.21000	144.14531			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	167.56836	3.42000	281.57898			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			3.62000	111.64457	3.62000	118.65457			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			4.08000	128.92652	4.08000	160.74762			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			3.85000	82.00041	3.85000	82.69747			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			4.34000	131.87003	4.34000	191.06729		43,400,000,000,000.00		10,000,000,000	10,000,000,000
Total FRBI33 SPOT								13,400,000,000,000.00		10,000,000,000	10,000,000,000
Total For FRBI33								13,400,000,000,000.00		10,000,000,000	10,000,000,000
FRBI46 On 31/03/2046 Spot Bond			4.26000	89.91050	4.26000	89.89167			0.00	0	0
Total FRBI46 SPOT									0.00	0	0
Total For FRBI46									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI50 On 31/12/2050 Spot Bond			4.39000	89.01146	4.39000	89.18246			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			8.49000	76.73751	8.49000	76.62195			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			9.84000	51.07393	9.84000	50.98031			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.87000	50.41205	9.87000	50.31301			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC05 On 13/10/2017 Spot Bond			100.00000	91.48863	100.00000	91.26495			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	94.68140	100.00000	94.44411			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	99.85324			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	102.54437			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	101.84282			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	103.07513			0.00	0	0
Total FRC145 SPOT									0.00	0	0
Total For FRC145									0.00	0	0
FRC15 On 20/09/2017 Spot Bond				100.00000	0.00000	101.99755			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	100.16398	5.76400	98.00000			0.00	0	0
Total FRC151 SPOT									0.00	0	0
Total For FRC151									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	102.01693			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	101.86413			0.00	0	0
Total FRC153 SPOT									0.00	0	0
Total For FRC153									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.91636			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	102.42859			0.00	0	0
Total FRC155 SPOT									0.00	0	0
Total For FRC155									0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	101.88734			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	101.79458			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	101.79652			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	102.49658			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	101.83536			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			4.41500	108.72823	4.41500	112.46453			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	101.93577			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	101.92426			0.00	0	0
Total FRC171 SPOT									0.00	0	0
Total For FRC171									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	99.38656				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	101.93577				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	101.83896				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	101.80220				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	100.15321				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond				100.00000	0.00000	102.06495				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	107.50453				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	105.13783				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	102.33007				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.89501				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.91650				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	101.51296				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC19: On 25/11/2020 Spot Bond			10.00000	110.96700	10.00000	110.93800			0.00	0	0
Total FRC193/JIBAR SPOT									0.00	0	0
Total For FRC193/JIBAR									0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	102.00901			0.00	0	0
Total FRC195 SPOT									0.00	0	0
Total For FRC195									0.00	0	0
FRC20: On 20/06/2019 Spot Bond				100.00000	0.00000	102.36522			0.00	0	0
Total FRC206 SPOT									0.00	0	0
Total For FRC206									0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	14.69041	100.00000	14.65482			0.00	0	0
Total FRC207 SPOT									0.00	0	0
Total For FRC207									0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	13.77086	100.00000	13.73750			0.00	0	0
Total FRC208 SPOT									0.00	0	0
Total For FRC208									0.00	0	0
FRC20: On 07/10/2020 Spot Bond				100.00000	0.00000	104.18117			0.00	0	0
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	26.31014	100.00000	26.24640			0.00	0	0
FRC21: On 20/12/2019 Spot Bond				100.00000	0.00000	101.97439			0.00	400,000,000	200,000,000
Total FRC210 SPOT									0.00	400,000,000	200,000,000
Total For FRC210									0.00	400,000,000	200,000,000
FRC21: On 29/10/2017 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FRC211 SPOT									0.00	0	0
Total For FRC211									0.00	0	0
FRC21: On 07/05/2020 Spot Bond				100.00000	0.00000	100.58077			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	13.32641	100.00000	15.63432			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	86.10733	100.00000	85.90893			0.00	0	0
Total FRC214 SPOT									0.00	0	0
Total For FRC214									0.00	0	0
FRC21: On 07/11/2019 Spot Bond				100.00000	0.00000	100.58073			0.00	0	0
Total FRC215 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC215										0.00	0	0
FRC215 On 07/11/2017 Spot Bond			100.00000	86.10101	100.00000	85.90263				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC216 On 07/11/2017 Spot Bond				100.00000	0.00000	100.57950				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC217 On 07/11/2017 Spot Bond				100.00000	0.00000	100.55411				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC218 On 04/11/2019 Spot Bond				100.00000	0.00000	100.65802				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC219 On 04/11/2017 Spot Bond				100.00000	0.00000	100.62288				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC220 On 31/01/2022 Spot Bond			3.72000	141.18539	3.72000	141.15795				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221 On 20/05/2020 Spot Bond				100.00000	0.00000	100.22917				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC225 On 25/06/2018 Spot Bond				100.00000	0.00000	101.62176				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC231 On 31/01/2022 Spot Bond			4.58000	136.31068	4.58000	136.28108				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC233 On 20/12/2020 Spot Bond				100.00000	0.00000	102.79855				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC234 On 08/02/2020 Spot Bond				100.00000	0.00000	106.82863				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC236 On 19/10/2020 Spot Bond				100.00000	0.00000	116.20508				0.00	0	0
Total FRC237 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC237										0.00	0	0
FRC237 On 08/02/2020 Spot Bond				100.00000	0.00000	107.36017				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC238 On 19/10/2020 Spot Bond				100.00000	0.00000	116.99655				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC239 On 19/10/2020 Spot Bond				100.00000	0.00000	116.08516				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC240 On 08/02/2020 Spot Bond				100.00000	0.00000	106.69387				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC241 On 08/02/2020 Spot Bond				100.00000	0.00000	106.33525				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC242 On 19/10/2020 Spot Bond				100.00000	0.00000	102.32132				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC243 On 08/02/2020 Spot Bond				100.00000	0.00000	107.40143				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC244 On 19/10/2020 Spot Bond				100.00000	0.00000	102.29895				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond				100.00000	0.00000	101.86166				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 08/02/2020 Spot Bond				100.00000	0.00000	106.66508				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC247 On 08/02/2020 Spot Bond				100.00000	0.00000	96.73280				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond				100.00000	0.00000	114.44236				0.00	0	0
Total FRC249 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC249										0.00	0	0
FRC25 On 19/10/2020 Spot Bond				100.00000	0.00000	95.45818				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	100.46578				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	101.83362				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	101.51282				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25 On 05/10/2022 Spot Bond				100.00000	0.00000	100.92538				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25 On 17/07/2027 Spot Bond				100.00000	0.00000	100.68086				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	102.10937				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			4.24000	94.28647	4.24000	138.18547				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			4.30000	94.05579	4.30000	137.84717				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			4.28000	130.98276	4.28000	137.95983				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD01 On 31/10/2020 Spot Bond				100.00000	0.00000	100.96330				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	44.42868	100.00000	44.32105				0.00	0	0
Total FRD01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRD01U										0.00	0	0
FRD15I On 31/12/2017 Spot Bond			100.00000	94.91048	100.00000	94.67261				0.00	0	0
Total FRD15U SPOT										0.00	0	0
Total For FRD15U										0.00	0	0
FRD17I On 15/02/2021 Spot Bond			100.00000	14.97639	100.00000	14.92963				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	84.24196	4.11000	84.07190				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			4.03500	99.90196	4.03500	99.88168				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	100.65462				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	101.68237				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	101.29458				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	101.41961				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	103.02996				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	104.13529				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	101.12473				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRS01I On 13/05/2021 Spot Bond			100.00000	7.70196	100.00000	7.68735				0.00	0	0
Total FRS01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS01U										0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	7.70196	100.00000	7.68735				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.72800	84.23250	2.72800	106.50049				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS100 On 31/01/2038 Spot Bond			3.05500	107.42823	3.05500	116.42659				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS100 On 23/01/2024 Spot Bond				100.00000	0.00000	100.85881				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS100 On 23/01/2024 Spot Bond				100.00000	0.00000	100.85881				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS100 On 31/01/2038 Spot Bond			3.19500	104.90378	3.19500	113.87162				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS100 On 07/12/2033 Spot Bond			3.35000	215.51181	3.35000	215.47195				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			4.15000	98.15268	4.15000	98.13247				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			3.38000	214.71795	3.38000	214.67806				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS110 On 29/04/2019 Spot Bond				100.00000	0.00000	100.89171				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS110 On 31/01/2025 Spot Bond			3.67000	118.27701	3.67000	118.25418				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			3.36000	110.96655	3.36000	110.94604				0.00	0	0
Total FRS115 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS115									0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.36000	110.96655	3.36000	110.94604			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			3.50000	117.22133	3.50000	211.53799			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			3.55000	210.28626	3.55000	210.24623			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			3.20000	106.89613	3.20000	106.87682			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS122 On 07/12/2033 Spot Bond			3.58000	209.51584	3.58000	209.47580			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS123 On 31/01/2038 Spot Bond			4.27000	96.36701	4.27000	96.34686			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS124 On 31/03/2028 Spot Bond			3.83500	164.33681	3.83500	164.30428			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS126 On 31/01/2038 Spot Bond			4.08500	86.53954	4.08500	99.11654			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS127 On 31/03/2028 Spot Bond			3.81000	104.65641	3.81000	164.67229			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS129 On 11/11/2017 Spot Bond			100.00000	87.03538	100.00000	86.83667			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS130 On 31/03/2028 Spot Bond			3.87000	163.82322	3.87000	163.79063			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS131 On 07/12/2033 Spot Bond			4.09000	196.93434	4.09000	196.89401			0.00	0	0
Total FRS132 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS132										0.00	0	0
FRS13: On 24/03/2020 Spot Bond				100.00000	0.00000	100.69555				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			4.01500	87.17701	4.01500	100.18976				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			4.27000	83.78279	4.27000	96.34686				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			3.79500	103.67623	3.79500	103.65587				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS13: On 31/03/2028 Spot Bond			3.68000	166.63381	3.68000	166.60152				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS13: On 07/12/2033 Spot Bond			3.86000	202.48985	3.86000	202.44962				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			3.81000	164.70479	3.81000	164.67229				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			3.81000	164.70479	3.81000	164.67229				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.10000	96.13165	4.10000	160.46125				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS14: On 31/01/2025 Spot Bond			3.97000	115.90674	3.97000	115.88344				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS14: On 31/01/2022 Spot Bond			3.42000	142.93309	3.42000	142.90645				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS14: On 06/05/2021 Spot Bond				100.00000	0.00000	121.27800				0.00	0	0
Total FRS148 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS148										0.00	0	0
FRS148 On 31/03/2028 Spot Bond			4.16000	159.63870	4.16000	159.60570				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			4.20000	159.07131	4.20000	159.03826				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			3.94000	116.14135	3.94000	116.11809				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			4.17000	159.49663	4.17000	159.46361				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.21000	158.92983	4.21000	158.89677				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 19/05/2019 Spot Bond				100.00000	0.00000	105.30753				0.00	0	0
Total FRS157 SPOT										0.00	0	0
Total For FRS157										0.00	0	0
FRS157 On 20/06/2022 Spot Bond				100.00000	0.00000	142.43581				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS158 On 06/06/2023 Spot Bond				100.00000	0.00000	65.41422				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS159 On 06/06/2024 Spot Bond				100.00000	0.00000	95.18192				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS160 On 06/06/2025 Spot Bond				100.00000	0.00000	94.41679				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS161 On 20/06/2022 Spot Bond				100.00000	0.00000	79.31523				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS162 On 06/06/2023 Spot Bond				100.00000	0.00000	79.07794				0.00	0	0
Total FRS163 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS163										0.00	0	0
FRS163 On 06/06/2024 Spot Bond				100.00000	0.00000	80.90354				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS164 On 06/06/2025 Spot Bond				100.00000	0.00000	81.46091				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS165 On 01/08/2021 Spot Bond				100.00000	0.00000	68.21000				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS166 On 01/08/2022 Spot Bond				100.00000	0.00000	72.30401				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS167 On 01/08/2022 Spot Bond				100.00000	0.00000	69.76848				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	71.21661				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS169 On 01/08/2022 Spot Bond				100.00000	0.00000	68.90510				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	170.20736	3.03000	287.46544				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.92000	170.88952	2.92000	289.15222				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	162.85991	3.64000	278.32195				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			3.38000	142.17269	3.38000	143.14147				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	100.83598				0.00	18,018,600	6,006,200
Total FRS49 SPOT										0.00	18,018,600	6,006,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS49										0.00	18,018,600	6,006,200
FRS51 On 31/01/2022 Spot Bond			2.91000	145.96189	2.91000	145.93669				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	100.64388				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			3.03500	112.13697	3.03500	112.11722				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			2.87000	89.69763	2.87000	117.46215				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			3.13000	118.48622	3.13000	122.65995				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	99.74151				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			3.16000	117.85950	3.16000	122.41041				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	139.07869	3.83000	275.54530				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	100.53281				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	100.04557				0.00	0	0
Total FRS96 SPOT										0.00	0	0
Total For FRS96										0.00	0	0
FRX17 On 15/09/2017 Spot Bond			6.34500	103.97888	6.34500	103.96085				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			7.51000	105.74947	7.51000	105.72817				0.00	0	0
Total FRX18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX18									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			7.75000	105.11177	7.75000	105.09006			915,245,550,000.00	118,096,200	189,365,400
Total FRX19 SPOT									915,245,550,000.00	118,096,200	189,365,400
Total For FRX19									915,245,550,000.00	118,096,200	189,365,400
FRX20 On 01/10/2020 Spot Bond			8.02000	105.58221	8.02000	105.55952			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			8.92000	94.99995	8.92000	94.97742			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			9.36000	109.59572	9.36000	109.56834			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			9.76000	102.38627	9.76000	102.35962			111,264,000,000.00	11,400,000	403,800,000
Total FRX26 SPOT									111,264,000,000.00	11,400,000	403,800,000
Total For FRX26									111,264,000,000.00	11,400,000	403,800,000
FRX27 On 07/03/2027 Spot Bond			9.76000	107.52386	9.76000	107.49602			76,128,000,000.00	7,800,000	2,600,000
Total FRX27 SPOT									76,128,000,000.00	7,800,000	2,600,000
Total For FRX27									76,128,000,000.00	7,800,000	2,600,000
FRX30 On 31/01/2030 Spot Bond			10.13000	98.15318	10.13000	98.12683			0.00	0	100,000,000
Total FRX30 SPOT									0.00	0	100,000,000
Total For FRX30									0.00	0	100,000,000
FRX31 On 21/02/2031 Spot Bond			10.27000	94.69954	10.27000	94.67378			0.00	0	4,963,000,000
Total FRX31 SPOT									0.00	0	4,963,000,000
Total For FRX31									0.00	0	4,963,000,000
FRX32 On 31/03/2032 Spot Bond			10.36000	102.35889	10.36000	105.54059			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			10.84500	78.20467	10.84500	78.18211			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	101.80395			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	102.03164			0.00	0	0
Total FS1B1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FS1B1									0.00	0	0
FS1C1 On 20/09/2018 Spot Bond				100.00000	0.00000	101.83896			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	102.09037			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	100.14834			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	100.14201			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/02/2019 Spot Bond				100.00000	0.00000	100.21820			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	100.22423			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	100.25075			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	19.92012	100.00000	19.87186			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	20.05350	100.00000	20.00491			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	100.20902			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	20.24912	100.00000	20.20006			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	100.21578			0.00	0	0
Total FS3B1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS3B1										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	20.49809	100.00000	20.44843				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	20.72039	100.00000	20.67019				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	21.69850	100.00000	21.64594				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	17.85734	100.00000	17.81408				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	18.12947	100.00000	18.08555				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	18.23832	100.00000	18.19413				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	18.45602	100.00000	18.41132				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	18.72815	100.00000	18.68279				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	19.05471	100.00000	19.00854				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	30.21377	100.00000	30.14057				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	12.59371	100.00000	12.56319				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	9.83567	100.00000	9.81184				0.00	0	0
Total FS5A3U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	13.18126	100.00000	13.14932				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	13.28808	100.00000	13.25589				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	13.50175	100.00000	13.46903				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	13.76881	100.00000	13.73546				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	14.08929	100.00000	14.05516				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	15.69172	100.00000	15.65370				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	101.20093				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	100.15997				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	100.01970				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	100.02106				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	100.02986				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	100.04066				0.00	0	0
Total GH31C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond				100.00000	0.00000	100.04740				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	14.40473	100.00000	14.36983				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	101.80666				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	24.45057	100.00000	24.39134				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	99.69105	100.00000	99.42662				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	31.54231	100.00000	31.46591				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	16.17567	100.00000	16.13648				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	31.95977	100.00000	34.03660				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	18.32124	100.00000	20.46762				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	4.67407	100.00000	4.66520				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	70.46332	100.00000	70.32755				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	47.61336	100.00000	47.50770				0.00	0	0
Total GRB12U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB12U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	37.39253	100.00000	37.32159				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	30.66775	100.00000	30.63370				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	18.69626	100.00000	18.66079				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	13.63011	100.00000	13.61498				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	9.38370	100.00000	9.36590				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	6.06456	100.00000	6.05783				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	4.67407	100.00000	4.66520				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	17.01608	100.00000	16.96385				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	12.24988	100.00000	12.21228				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	9.78306	100.00000	9.75302				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	9.52752	100.00000	9.49777				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.93561				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.90389				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.95248				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	88.00736	100.00000	87.79832				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	102.14745				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	100.22556				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	102.18247				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	101.73751				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRT10 On 13/05/2019 Spot Bond				100.00000	0.00000	100.38680				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	100.36517				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond				100.00000	0.00000	101.95077				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	101.11512				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond				100.00000	0.00000	101.92260				0.00	0	0
Total GRT14 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For GRT14									0.00	0	0
GRT15 On 15/04/2020 Spot Bond				100.00000	0.00000	101.23466			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	101.14635			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			9.39000	107.23068	9.39000	107.20380		73,242,000,000.00	7,800,000	2,600,000	
Total GRT17 SPOT								73,242,000,000.00	7,800,000	2,600,000	
Total For GRT17								73,242,000,000.00	7,800,000	2,600,000	
GRT18 On 13/03/2020 Spot Bond				100.00000	0.00000	101.88180			0.00	0	0
Total GRT18 SPOT									0.00	0	0
Total For GRT18									0.00	0	0
GRT19 On 14/03/2022 Spot Bond				100.00000	0.00000	102.10985			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	101.50253			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			10.13000	99.37259	10.13000	102.30903			0.00	0	0
Total GRT21 SPOT									0.00	0	0
Total For GRT21									0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	0.00009	100.00000	0.00009			0.00	0	0
Total GRX01U SPOT									0.00	0	0
Total For GRX01U									0.00	0	0
HC1M1 On 31/10/2017 Spot Bond				100.00000	0.00000	118.35822			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	113.49315			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	103.07985			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	101.37609			0.00	0	0
Total HC2T1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HC2T1										0.00	0	0
HC4T1 On 15/12/2017 Spot Bond				100.00000	0.00000	101.83026				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	20.47770	100.00000	20.42810				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.90413				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	100.66800				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.38585				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	101.28449				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	101.29780				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	101.31277				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	10.16473	100.00000	10.14010				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	10.16473	100.00000	10.14010				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	10.91393	100.00000	10.88749				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	10.91393	100.00000	10.88749				0.00	0	0
Total HM1D5U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HM1D5U									0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	11.82962	100.00000	11.80096			0.00	0	0
Total HM1E4U SPOT									0.00	0	0
Total For HM1E4U									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	110.96700	10.00000	110.93800			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	100.24834			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	101.29622			0.00	0	0
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0
HPF09 On 15/04/2019 Spot Bond				100.00000	0.00000	101.17969			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	100.30130			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			8.23000	104.67792	8.23000	104.65499		830,919,729,000.00	100,962,300	4,223,654,100	
Total HWAY20 SPOT								830,919,729,000.00	100,962,300	4,223,654,100	
Total For HWAY20								830,919,729,000.00	100,962,300	4,223,654,100	
HWAY2 On 31/07/2020 Spot Bond			100.00000	18.92266	100.00000	18.88101		0.00	0	0	
Total HWAY20/R207 SPOT								0.00	0	0	
Total For HWAY20/R207								0.00	0	0	
HWAY2 On 07/12/2023 Spot Bond			3.07000	286.90591	3.07000	286.85498		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	173.36731	2.78000	296.90448		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	88.57534	3.19000	98.33407		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			10.66000	89.81839	10.66000	89.79304		60,762,000,000.00	5,700,000	2,921,900,000	
Total HWAY34 SPOT								60,762,000,000.00	5,700,000	2,921,900,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWAY34									60,762,000,000.00	5,700,000	2,921,900,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.90407	100.00000	9.88226			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			10.63000	89.81036	10.63000	89.78508			31,953,780,000,000.00	3,006,000,000	1,002,000,000
Total HWAY35 SPOT									31,953,780,000,000.00	3,006,000,000	1,002,000,000
Total For HWAY35									31,953,780,000,000.00	3,006,000,000	1,002,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.90402	100.00000	9.88221			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	101.11043			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond				100.00000	0.00000	101.80796			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	24.55364	100.00000	24.49416			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	110.96700	10.00000	110.93800			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			2.53500	127.74957	2.52000	127.85957			24,421,292,356,500.00	9,633,645,900	74,306,252,800
Total I2025 SPOT									24,421,292,356,500.00	9,633,645,900	74,306,252,800
Total For I2025									24,421,292,356,500.00	9,633,645,900	74,306,252,800
I2029 On 31/03/2029 Spot Bond			2.52000	99.80740	2.52000	99.79116			3,772,375,992,000.00	1,496,974,600	38,066,412,600
Total I2029 SPOT									3,772,375,992,000.00	1,496,974,600	38,066,412,600
Total For I2029									3,772,375,992,000.00	1,496,974,600	38,066,412,600
I2033 On 28/02/2033 Spot Bond			2.56000	102.94012	2.56000	102.92330			21,779,188,736,000.00	8,507,495,600	40,359,509,600
Total I2033 SPOT									21,779,188,736,000.00	8,507,495,600	40,359,509,600
Total For I2033									21,779,188,736,000.00	8,507,495,600	40,359,509,600
I2038 On 31/01/2038 Spot Bond			2.46000	128.09694	2.43500	128.59535			83,977,186,050,000.00	34,137,067,500	181,849,474,000
Total I2038 SPOT									83,977,186,050,000.00	34,137,067,500	181,849,474,000
Total For I2038									83,977,186,050,000.00	34,137,067,500	181,849,474,000
I2046 On 31/03/2046 Spot Bond			2.59000	123.72593	2.59000	123.70556			14,837,161,542,000.00	5,728,633,800	134,997,371,000
Total I2046 SPOT									14,837,161,542,000.00	5,728,633,800	134,997,371,000

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 I2046									14,837,161,542,000.00	5,728,633,800	134,997,371,000
I2050 On 31/12/2050 Spot Bond			2.56000	130.94690	2.54000	131.51236			11,349,318,144,000.00	4,433,327,400	67,995,262,460
Total I2050 SPOT									11,349,318,144,000.00	4,433,327,400	67,995,262,460
Total For I2050									11,349,318,144,000.00	4,433,327,400	67,995,262,460
IB105U On 20/10/2017 Spot Bond			100.00000	87.95181	100.00000	87.74038			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	12.04825	100.00000	12.01063			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	100.14034			0.00	0	0
Total IBL100 SPOT									0.00	0	0
Total For IBL100									0.00	0	0
IBL101 On 24/05/2022 Spot Bond			8.86500	103.21426	8.86500	103.18993			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	100.14361			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	99.81582			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	102.10578	8.70500	101.03497			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	102.12336	8.28000	100.53592			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			7.48500	105.88469	7.48500	105.86355			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			2.98000	143.55734	2.98000	145.51641			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			7.60500	104.25865	7.60500	104.23738			0.00	0	0
Total IBL39 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL39									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	110.96700	10.00000	110.93800			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			8.41000	101.03510	8.41000	101.01237		525,175,065,000.00		62,446,500	20,815,500
Total IBL45 SPOT								525,175,065,000.00		62,446,500	20,815,500
Total For IBL45								525,175,065,000.00		62,446,500	20,815,500
IBL46 On 15/01/2020 Spot Bond			8.93000	97.38944	8.93000	97.36632		26,790,000,000.00		3,000,000	1,000,000
Total IBL46 SPOT								26,790,000,000.00		3,000,000	1,000,000
Total For IBL46								26,790,000,000.00		3,000,000	1,000,000
IBL49 On 02/04/2018 Spot Bond			7.79500	102.75681	7.79500	102.73534		0.00		0	0
Total IBL49 SPOT								0.00		0	0
Total For IBL49								0.00		0	0
IBL49/F On 02/04/2018 Spot Bond			7.34000	103.01379	7.34000	102.99350		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			8.92000	101.15809	8.92000	101.13411		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	100.69278		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			8.19000	100.60260	8.19000	100.58067		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	100.75339		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			8.15000	101.77754	8.15000	101.75545		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			9.55000	103.72402	9.55000	103.69773		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	101.30300		0.00		0	0
Total IBL61 SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL61									0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.52175			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	100.70950			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	102.25632			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			3.71000	141.24324	3.71000	141.21583			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	101.59062			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	60.79872	100.00000	60.65143			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	100.30727			0.00	0	0
Total IBL73 SPOT									0.00	0	0
Total For IBL73									0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	100.22073			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	100.39371			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	100.02240			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			9.60000	104.40044	9.60000	104.37384		20,160,000,000.00	2,100,000	700,000	
Total IBL78 SPOT								20,160,000,000.00	2,100,000	700,000	
Total For IBL78								20,160,000,000.00	2,100,000	700,000	
IBL79 On 27/01/2019 Spot Bond			7.98000	103.57130	7.98000	103.54929		0.00	0	0	
Total IBL79 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL79									0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	41.31081	100.00000	41.21074			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	14.80317	100.00000	14.76730			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	100.74811			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	101.70708			0.00	0	0
Total IBL83 SPOT									0.00	0	0
Total For IBL83									0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	30.26366	100.00000	30.19034			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	100.53648			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	101.65712			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			8.28000	105.01706	8.28000	104.99391		111,998,592,000.00		13,526,400	4,508,800
Total IBL87 SPOT								111,998,592,000.00		13,526,400	4,508,800
Total For IBL87								111,998,592,000.00		13,526,400	4,508,800
IBL88 On 20/05/2021 Spot Bond			8.89000	107.30755	8.89000	107.28220			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	17.34023	100.00000	17.30207			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	100.05061			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	28.76229	100.00000	28.69262			0.00	0	0
Total IBL90U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL90U										0.00	0	0
IBL91 On 02/06/2018 Spot Bond				100.00000	0.00000	99.88957				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	101.25504				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	100.12132				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	100.02346				0.00	0	0
Total IBL94 SPOT										0.00	0	0
Total For IBL94										0.00	0	0
IBL95 On 12/09/2021 Spot Bond				100.00000	0.00000	102.79735				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	101.71890				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	101.44594				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	101.51043				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			8.15000	104.86616	8.15000	104.84329				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	11.39109	100.00000	11.36601				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.89150				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			9.21000	100.63818	9.21000	100.61343				0.00	0	0
Total IDCG03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	100.12644				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	100.04071				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			10.43000	98.14671	10.43000	98.11960				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	100.38663				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.48000	101.97924	11.48000	101.92482				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond				100.00000	0.00000	102.11717				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond				100.00000	0.00000	102.14759				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.53000	104.10565	10.53000	104.07646				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.81658	5.00000	101.80272				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.84643	4.00000	101.83546				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.48255	4.00000	101.47157				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP1U On 18/05/2024 Spot Bond			100.00000	8.72146	100.00000	8.70227				0.00	0	0
Total IDCP1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCP1U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.83000	101.34898	8.83000	101.32506				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			7.60000	106.94139	7.60000	106.91960				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	85.19652	100.00000	85.00157				0.00	0	0
Total IN272U SPOT										0.00	0	0
Total For IN272U										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	13.20959	100.00000	13.17758				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	13.04138	100.00000	13.00979				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	19.96726	100.00000	19.91889				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	30.08022	100.00000	30.00734				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	9.58157	100.00000	9.56036				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	18.74569	100.00000	18.70027				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	45.62141	100.00000	45.51090				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	79.54431	100.00000	79.37755				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	14.58930	100.00000	14.55395				0.00	0	0
Total IN327U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	15.64078	100.00000	15.60288				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	14.49306	100.00000	14.45795				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	99.72900	100.00000	99.45946				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	99.72900	100.00000	99.45946				0.00	0	0
Total IN341U SPOT										0.00	0	0
Total For IN341U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	11.57985	100.00000	11.55423				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	8.87506	100.00000	8.85552				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	8.56949	100.00000	8.55063				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	62.11817	100.00000	61.96769				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	12.33604	100.00000	12.30873				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	13.60126	100.00000	13.56832				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	100.00000	100.00000	99.72678				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	58.94917	100.00000	58.75893				0.00	0	0
Total IN359U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN359U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.90407				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	78.65983				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	110.96700	10.00000	110.93800				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	101.86638				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	101.52565				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	98.81286				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	100.36854				0.00	0	0
Total ING360 SPOT										0.00	0	0
Total For ING360										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	100.55028				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	102.49162				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	100.59867				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			11.25000	104.92201	11.25000	104.89081				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	110.96700	10.00000	110.93800				0.00	0	0
Total IPF01/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 IPF01/JIBAR										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	101.45939				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	101.90048				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	43.56048	100.00000	43.45495				0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	101.11750				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	99.88693				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	101.76463				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	101.81372				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	101.84317				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	101.71632				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	101.73512				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	101.75391				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	101.76078				0.00	0	0
Total IPF20 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPF20									0.00	0	0
IPF21 On 17/03/2022 Spot Bond				100.00000	0.00000	101.82362			0.00	0	0
Total IPF21 SPOT									0.00	0	0
Total For IPF21									0.00	0	0
IPF22 On 14/06/2022 Spot Bond				100.00000	0.00000	101.94415			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	100.72282			0.00	0	0
Total IPFC15 SPOT									0.00	0	0
Total For IPFC15									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.28000	102.87416	9.28000	102.84880			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	100.15083			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			7.43500	104.29515	7.43500	104.27403		410,777,802,000.00	55,249,200	22,616,400	
Total IPL6 SPOT								410,777,802,000.00	55,249,200	22,616,400	
Total For IPL6								410,777,802,000.00	55,249,200	22,616,400	
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	97.41693	100.00000	97.16967		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	101.39893		0.00	0	0	
Total IPL7 SPOT								0.00	0	0	
Total For IPL7								0.00	0	0	
IPL7/JIB On 05/04/2018 Spot Bond			100.00000	63.75477	100.00000	63.60033		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	101.77945		0.00	0	0	
Total IPL8 SPOT								0.00	0	0	
Total For IPL8								0.00	0	0	
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	15.24184	100.00000	15.20492		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	100.15687		0.00	160,000,000	80,000,000	
Total IPL9 SPOT								0.00	160,000,000	80,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPL9									0.00	160,000,000	80,000,000
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	102.00197			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	100.23034	2.75000	100.22291			0.00	0	0
Total IV017/R212 SPOT									0.00	0	0
Total For IV017/R212									0.00	0	0
IV019 On 31/03/2028 Spot Bond			5.72000	139.15618	5.72000	139.12164			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	101.12064			0.00	0	20,000,000
Total IV025 SPOT									0.00	0	20,000,000
Total For IV025									0.00	0	20,000,000
IV026 On 27/09/2019 Spot Bond				100.00000	0.00000	100.61215			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			4.52000	110.73164	4.52000	111.67446			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			4.52000	110.63933	4.52000	111.67446			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	102.23890			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	101.73822			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	101.30701			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			11.15000	104.35424	11.15000	104.32347			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	104.14592			0.00	0	30,000,000
Total IV035 SPOT									0.00	0	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV035									0.00	0	30,000,000
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	101.16378			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	102.18470			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			5.16000	95.28591	5.16000	133.10207			0.00	0	0
Total IV039 SPOT									0.00	0	0
Total For IV039									0.00	0	0
IV040 On 29/09/2021 Spot Bond				100.00000	0.00000	101.99921			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			11.50000	106.51613	11.50000	106.48378			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	100.37425			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			11.39000	107.06285	11.39000	107.03063			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	100.93474			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			5.41000	131.78987	5.41000	131.75833			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	102.17634			0.00	480,000,000	240,000,000
Total IV046 SPOT									0.00	480,000,000	240,000,000
Total For IV046									0.00	480,000,000	240,000,000
IV08 On 30/04/2018 Spot Bond			8.68000	107.76136	8.68000	107.73648			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	101.38115			0.00	0	0
Total IV09 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV09									0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	5.07176	100.00000	5.06214			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	3.52885	100.00000	3.52216			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	20.35561	100.00000	20.23139			0.00	0	0
Total IV118U SPOT									0.00	0	0
Total For IV118U									0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.47000	155.30227	4.47000	155.26889			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	99.85924	7.35000	99.73890		5,880,000,000,000.00	800,000,000	200,000,000	
Total IVA689 SPOT								5,880,000,000,000.00	800,000,000	200,000,000	
Total For IVA689								5,880,000,000,000.00	800,000,000	200,000,000	
IVA690 On 14/09/2017 Spot Bond			7.35000	99.71887	7.35000	99.59888		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	99.57890	7.35000	99.45924		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	99.15003	7.45000	99.02978		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	99.00977	7.45000	98.88986		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	98.84741	7.60000	98.72549		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	98.70520	7.60000	98.58364		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	83.75660	7.60000	98.44219		0.00	0	0	
Total IVA698 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVA698										0.00	0	0
IVA699 On 16/11/2017 Spot Bond			7.60000	98.42201	7.60000	98.30114				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	110.96700	10.00000	110.93800				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	101.48851				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	101.53358				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	101.56673				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	97.54338				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			8.75000	102.05817	8.75000	102.03443				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	30.11062	100.00000	30.04435				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	31.39896	100.00000	31.32290				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			9.02000	102.01301	9.02000	101.98856				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	100.92082				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	100.68547				0.00	0	0
Total IVC048 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	100.22570				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	99.88499				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	100.67823				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	100.47920				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	101.69240				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	100.74947				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	101.60563				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	100.60545				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	102.08986				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	102.03396				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	97.42474	100.00000	97.17103				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	100.75855				0.00	0	0
Total IVC067 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC067										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	101.70008				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	101.03440				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	100.77791				0.00	0	0
Total IVC077 SPOT										0.00	0	0
Total For IVC077										0.00	0	0
IVC081 On 14/07/2019 Spot Bond				100.00000	0.00000	101.26263				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	101.28947				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	101.19545				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	100.77665				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	100.77199				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	100.15310				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	100.14663				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			9.87000	105.68021	9.87000	105.65239				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	101.67110				0.00	0	0
Total IVC097 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC097									0.00	0	0
IVC098 On 14/06/2018 Spot Bond			8.15000	102.50274	8.15000	102.48036			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	100.86152			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	100.83014			0.00	0	0
Total IVC102 SPOT									0.00	0	0
Total For IVC102									0.00	0	0
IVC103 On 29/06/2021 Spot Bond				100.00000	0.00000	101.69637			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	99.78690			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	102.01066			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	101.67952			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	100.80680			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	100.24137			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			9.52000	103.50073	9.52000	103.47458			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	100.21714			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	100.14129			0.00	0	0
Total IVC112 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC112										0.00	0	0
IVC113 On 26/08/2018 Spot Bond				100.00000	0.00000	100.04585				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	102.03864				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	100.37139				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC119 On 21/02/2019 Spot Bond				100.00000	0.00000	100.22203				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	100.14909				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	10.37733	100.00000	10.35764				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	65.86935	100.00000	65.70978				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	96.37438	100.00000	96.12600				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	7.49989	100.00000	7.48566				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	6.61641	100.00000	6.60385				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	6.47963	100.00000	6.46733				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	5.49285	100.00000	5.48243				0.00	0	0
Total IVC91U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC91U									0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	5.23817	100.00000	5.22823			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	5.23817	100.00000	5.22823			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	5.12015	100.00000	5.11043			0.00	0	0
Total IVC99U SPOT									0.00	0	0
Total For IVC99U									0.00	0	0
JAS01 On 31/01/2019 Spot Bond				100.00000	0.00000	100.86242			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	102.01920			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	99.83521			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KAP005 On 29/06/2018 Spot Bond				100.00000	0.00000	101.57010			0.00	0	0
Total KAP005 SPOT									0.00	0	0
Total For KAP005									0.00	0	0
KAP006 On 29/06/2021 Spot Bond				100.00000	0.00000	101.66268			0.00	0	0
Total KAP006 SPOT									0.00	0	0
Total For KAP006									0.00	0	0
KAP007 On 26/10/2021 Spot Bond			9.42000	106.24902	9.42000	106.22231		79,128,000,000.00	8,400,000	2,800,000	
Total KAP007 SPOT								79,128,000,000.00	8,400,000	2,800,000	
Total For KAP007								79,128,000,000.00	8,400,000	2,800,000	
KAP008 On 28/11/2019 Spot Bond				100.00000	0.00000	100.04647			0.00	0	0
Total KAP008 SPOT									0.00	0	0
Total For KAP008									0.00	0	0
KAP009 On 24/05/2020 Spot Bond				100.00000	0.00000	100.14915			0.00	0	0
Total KAP009 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For KAP009										0.00	0	0
KAP04 On 01/07/2019 Spot Bond			100.00000	33.46033	100.00000	33.37928				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KSB00 On 31/08/2017 Spot Bond				100.00000	0.00000	99.97316				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB00 On 01/11/2017 Spot Bond				100.00000	0.00000	100.83798				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB00 On 05/08/2020 Spot Bond				100.00000	0.00000	100.69911				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KST01 On 12/07/2020 Spot Bond				100.00000	0.00000	101.32538				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			8.98000	134.20500	8.98000	134.17296				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	99.52931				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	101.69302				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	100.75399				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	23.11305	100.00000	23.05705				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			9.50000	102.69284	9.50000	102.66694				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.62000	102.45521	9.62000	102.42905				0.00	0	0
Total LBK11/R207 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LBK11/R207									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	100.15472	9.71000	100.12891			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	64.68863	100.00000	64.53192			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	101.43409			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	99.99975			0.00	0	0
Total LBK16 SPOT									0.00	0	0
Total For LBK16									0.00	0	0
LBK17 On 22/03/2020 Spot Bond				100.00000	0.00000	101.77271			0.00	0	0
Total LBK17 SPOT									0.00	0	0
Total For LBK17									0.00	0	0
LBK18 On 22/03/2022 Spot Bond				100.00000	0.00000	101.76893			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	101.65781			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			10.16500	102.43938	10.16500	102.41163			0.00	0	0
Total LBK20 SPOT									0.00	0	0
Total For LBK20									0.00	0	0
LGL03 On 03/04/2018 Spot Bond			8.38500	102.69907	8.38500	102.67602		907,348,396,500.00	108,210,900	36,070,300	
Total LGL03 SPOT								907,348,396,500.00	108,210,900	36,070,300	
Total For LGL03								907,348,396,500.00	108,210,900	36,070,300	
LGL04 On 14/08/2020 Spot Bond			9.20000	100.32603	9.20000	100.30151		27,600,000,000.00	3,000,000	581,000,000	
Total LGL04 SPOT								27,600,000,000.00	3,000,000	581,000,000	
Total For LGL04								27,600,000,000.00	3,000,000	581,000,000	
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	102.31791		0.00	1,030,000,000	1,030,000,000	
Total LGL05 SPOT								0.00	1,030,000,000	1,030,000,000	
Total For LGL05								0.00	1,030,000,000	1,030,000,000	
LGL06 On 04/10/2022 Spot Bond			9.70000	106.10680	9.70000	106.07934		52,380,000,000.00	5,400,000	2,501,800,000	
Total LGL06 SPOT								52,380,000,000.00	5,400,000	2,501,800,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LGL06									52,380,000,000.00	5,400,000	2,501,800,000
LGL07 On 04/10/2022 Spot Bond				100.00000	0.00000	101.72656			0.00	128,000,000	64,000,000
Total LGL07 SPOT									0.00	128,000,000	64,000,000
Total For LGL07									0.00	128,000,000	64,000,000
LGL08 On 28/02/2023 Spot Bond			100.00000	10.38616	100.00000	10.34048		380,000,000,000,000.00	3,800,000,000	90,000,000,000	
Total LGL08 SPOT								30,000,000,000,000.00	3,800,000,000	90,000,000,000	
Total For LGL08								30,000,000,000,000.00	3,800,000,000	90,000,000,000	
LGL09 On 28/08/2024 Spot Bond			100.00000	9.94057	100.00000	9.89685		470,000,000,000,000.00	4,700,000,000	110,020,000,000	
Total LGL09 SPOT								40,000,000,000,000.00	4,700,000,000	110,020,000,000	
Total For LGL09								40,000,000,000,000.00	4,700,000,000	110,020,000,000	
LHC01U On 12/07/2023 Spot Bond			100.00000	10.53698	100.00000	10.49064		0.00	0	0	
Total LHC01U SPOT								0.00	0	0	
Total For LHC01U								0.00	0	0	
LHC02U On 12/07/2023 Spot Bond			100.00000	11.11833	100.00000	11.06943		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	100.55501			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			12.48000	104.80934	12.48000	104.77487		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			13.50000	105.66156	13.50000	105.62406		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	102.09577			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	100.57719			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	103.54582			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	100.21600			0.00	0	0	
Total LRFA2 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LRFA2										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond				100.00000	0.00000	100.58623				0.00	0	0
Total LRFB2 SPOT										0.00	0	0
Total For LRFB2										0.00	0	0
LRFC2 On 20/11/2019 Spot Bond				100.00000	0.00000	100.24319				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	100.44956				0.00	0	0
Total MAQ090 SPOT										0.00	0	0
Total For MAQ090										0.00	0	0
MAQ09 On 11/12/2017 Spot Bond				100.00000	0.00000	101.87710				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	100.65430				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	99.97958				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	103.83400				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	103.99181				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	99.97960				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	99.97946				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	99.98009				0.00	0	0
Total MAQ0J2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ0J2										0.00	0	0
MAQ10 On 15/09/2017 Spot Bond				100.00000	0.00000	99.66817				0.00	0	0
Total MAQ103 SPOT										0.00	0	0
Total For MAQ103										0.00	0	0
MAQ10 On 10/11/2017 Spot Bond				100.00000	0.00000	98.55395				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	101.49778				0.00	0	1,000,000,000
Total MBF030 SPOT										0.00	0	1,000,000,000
Total For MBF030										0.00	0	1,000,000,000
MBF04 On 13/04/2018 Spot Bond				100.00000	0.00000	101.57027				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	100.52710				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	100.30878				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	102.31114				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	100.59650				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	40.01222	100.00000	39.91529				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	101.45469				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	102.01669				0.00	0	1,100,000,000
Total MBF053 SPOT										0.00	0	1,100,000,000
Total For MBF053										0.00	0	1,100,000,000
MBF05 On 27/03/2018 Spot Bond				100.00000	0.00000	101.46585				0.00	0	0
Total MBF054 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBF054									0.00	0	0
MBF05 On 27/03/2020 Spot Bond				100.00000	0.00000	101.74345			0.00	0	0
Total MBF055 SPOT									0.00	0	0
Total For MBF055									0.00	0	0
MBF05 On 28/08/2018 Spot Bond			100.00000	49.44950	100.00000	49.23205		730,000,000,000,000.00	17,300,000,000	50,000,000,000	
Total MBF056 SPOT								10,000,000,000,000.00	17,300,000,000	50,000,000,000	
Total For MBF056								10,000,000,000,000.00	17,300,000,000	50,000,000,000	
MBF05 On 28/08/2020 Spot Bond			100.00000	16.50339	100.00000	16.43082		0.00	0	200,000,000,000	
Total MBF057 SPOT								0.00	0	200,000,000,000	
Total For MBF057								0.00	0	200,000,000,000	
MBLSA On 30/10/2017 Spot Bond			2.30000	99.62334	2.30000	98.84223		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	98.16611		0.00	0	0	
Total MBLSA3 SPOT								0.00	0	0	
Total For MBLSA3								0.00	0	0	
MBP03 On 12/09/2019 Spot Bond				100.00000	0.00000	101.91633		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	101.21788		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	100.04235		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	88.67475	100.00000	88.46362		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	88.69435	100.00000	88.48317		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	85.23608	100.00000	85.04103		0.00	0	0	
Total MBP32U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBP32U									0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	100.69733			0.00	0	0
Total MBP34 SPOT									0.00	0	0
Total For MBP34									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.38000	104.34096	8.38000	104.31756			10,056,000,000.00	1,200,000	400,000
Total MBSA01 SPOT									10,056,000,000.00	1,200,000	400,000
Total For MBSA01									10,056,000,000.00	1,200,000	400,000
MBSA0 On 16/04/2019 Spot Bond			8.00000	104.91417	8.00000	104.89169			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			8.43000	104.04721	8.43000	104.02373			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	103.33216	8.91000	103.30755			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	101.44516			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	101.49547			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			8.40000	102.59869	8.40000	102.57575			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			9.27500	104.10657	9.27500	104.08092			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.69384			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			9.30000	103.75846	9.30000	103.73255			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	101.22826			0.00	0	0
Total MMF101 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MMF101									0.00	0	0
MMF20 On 15/12/2024 Spot Bond				100.00000	0.00000	101.32453			0.00	0	0
Total MMF201 SPOT									0.00	0	0
Total For MMF201									0.00	0	0
MMF30 On 15/12/2024 Spot Bond				100.00000	0.00000	101.67738			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	101.67738			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	101.24022			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			9.45000	106.37497	9.45000	106.34828			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	100.07248			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			11.38000	100.15773	11.38000	100.12761			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			10.10000	103.45211	10.10000	103.42440		36,360,000,000.00	3,600,000	1,051,200,000	
Total MMIG05 SPOT								36,360,000,000.00	3,600,000	1,051,200,000	
Total For MMIG05								36,360,000,000.00	3,600,000	1,051,200,000	
MTN06 On 13/07/2020 Spot Bond				100.00000	0.00000	101.50345			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	101.27676			0.00	160,000,000	80,000,000
Total MTN07 SPOT									0.00	160,000,000	80,000,000
Total For MTN07									0.00	160,000,000	80,000,000
MTN08 On 20/04/2019 Spot Bond			100.00000	31.22006	100.00000	31.14443			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	37.38342	100.00000	37.30068			0.00	0	0
Total MTN09U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MTN09U									0.00	0	0
MTNC1 On 15/11/2017 Spot Bond				100.00000	0.00000	102.44546			0.00	0	0
Total MTNC18 SPOT									0.00	0	0
Total For MTNC18									0.00	0	0
MTNC1 On 15/05/2018 Spot Bond				100.00000	0.00000	100.34576			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	14.11273	100.00000	14.07854			0.00	0	0
Total MWA1U SPOT									0.00	0	0
Total For MWA1U									0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	3.96564	100.00000	100.00000		000,000,000,000,000.00	40,000,000,000	40,000,000,000	
Total MWA2U SPOT								10,000,000,000,000.00	40,000,000,000	40,000,000,000	
Total For MWA2U								10,000,000,000,000.00	40,000,000,000	40,000,000,000	
MWAR0 On 22/11/2019 Spot Bond				100.00000	0.00000	100.19641			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	14.07326	100.89771	14.03889			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	101.86498			0.00	0	0
Total N5C23 SPOT									0.00	0	0
Total For N5C23									0.00	0	0
N5D23 On 20/09/2019 Spot Bond				100.00000	0.00000	101.95309			0.00	0	0
Total N5D23 SPOT									0.00	0	0
Total For N5D23									0.00	0	0
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	111.22762			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	13.15867	100.00000	13.12680			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	14.04651	100.00000	14.01249			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			9.95000	95.55856	9.95000	95.53335		53,730,000,000.00	5,400,000	1,800,000	
Total NAM01 SPOT								53,730,000,000.00	5,400,000	1,800,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NAM01									53,730,000,000.00	5,400,000	1,800,000
NAM02 On 29/06/2020 Spot Bond			8.97000	103.15901	8.97000	103.13429			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NAM03 On 01/08/2023 Spot Bond			9.45000	103.52203	9.45000	103.49606			0.00	0	0
Total NAM03 SPOT									0.00	0	0
Total For NAM03									0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.38000	101.58326	10.38000	101.55532			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			8.46500	103.54644	8.46500	103.52312			2,869,612,144,500.00	338,997,300	112,999,100
Total NBK11A SPOT									2,869,612,144,500.00	338,997,300	112,999,100
Total For NBK11A									2,869,612,144,500.00	338,997,300	112,999,100
NBK12/ On 19/03/2021 Spot Bond			9.17500	104.80552	9.17500	104.77998			2,752,500,000.00	300,000	100,000
Total NBK12A SPOT									2,752,500,000.00	300,000	100,000
Total For NBK12A									2,752,500,000.00	300,000	100,000
NBK12/ On 19/03/2021 Spot Bond			9.38000	104.19569	9.38000	104.16975			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			9.25000	106.67205	9.25000	106.64585			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			8.65000	103.70604	8.65000	103.69734			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			9.20000	98.99935	9.20000	98.97516			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15/ On 27/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16/ On 12/02/2025 Spot Bond			10.28000	96.17801	10.28000	96.15181			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			9.81500	104.31154	9.81500	104.28424			0.00	0	1,120,000,000
Total NBK17A SPOT									0.00	0	1,120,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK17A									0.00	0	1,120,000,000
NBK18, On 01/06/2020 Spot Bond			8.93000	103.06665	8.93000	103.04205			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			9.35000	103.46171	9.35000	103.43588			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK20, On 01/06/2026 Spot Bond			9.88000	105.31383	9.88000	105.28609		7,008,511,380,000.00		709,363,500	336,454,500
Total NBK20A SPOT								7,008,511,380,000.00		709,363,500	336,454,500
Total For NBK20A								7,008,511,380,000.00		709,363,500	336,454,500
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	99.79454			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			11.03000	98.78754	11.03000	98.75873			0.00	0	200,000,000
Total NBK21A SPOT									0.00	0	200,000,000
Total For NBK21A									0.00	0	200,000,000
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.59879			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			9.59000	104.75183	9.59000	104.72517		34,524,000,000.00		3,600,000	1,200,000
Total NBK22A SPOT								34,524,000,000.00		3,600,000	1,200,000
Total For NBK22A								34,524,000,000.00		3,600,000	1,200,000
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	100.48447			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			10.23000	105.47538	10.23000	105.44679			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	100.49268			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			9.98000	109.08903	9.98000	109.06017			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	100.45626			0.00	0	0
Total NBK24B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK24B									0.00	0	0
NBK25/ On 17/02/2023 Spot Bond			9.49000	105.29575	9.49000	105.26922			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	100.35231			0.00	0	20,000,000
Total NBK25B SPOT									0.00	0	20,000,000
Total For NBK25B									0.00	0	20,000,000
NBK26/ On 10/05/2023 Spot Bond			100.00000	14.58287	100.00000	14.55077			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	101.65831			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			10.02000	109.84832	10.02000	109.81913		12,024,000,000.00		1,200,000	400,000
Total NBK27A SPOT								12,024,000,000.00		1,200,000	400,000
Total For NBK27A								12,024,000,000.00		1,200,000	400,000
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	100.28328			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			9.50000	103.04326	9.50000	103.01727			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	100.21826			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			10.28000	102.13072	10.28000	102.10290		6,305,527,896,000.00		613,378,200	204,459,400
Total NBK29A SPOT								6,305,527,896,000.00		613,378,200	204,459,400
Total For NBK29A								6,305,527,896,000.00		613,378,200	204,459,400
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	100.51817			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			9.29000	101.76348	9.29000	101.73836		83,610,000,000.00		9,000,000	3,000,000
Total NBK30A SPOT								83,610,000,000.00		9,000,000	3,000,000
Total For NBK30A								83,610,000,000.00		9,000,000	3,000,000
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	100.29571			0.00	0	0
Total NBK30B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK30B									0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.00000	0.00000	100.31820			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	100.04364			0.00	0	0
Total NBK32B SPOT									0.00	0	0
Total For NBK32B									0.00	0	0
NBK33I On 10/05/2019 Spot Bond				100.00000	0.00000	100.67250			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	100.49531			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	100.50606			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	100.51931			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	100.69944			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	100.69050			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			8.05000	111.53786	8.05000	111.51394		1,684,892,370,000.00		209,303,400	69,767,800
Total NBK3A SPOT								1,684,892,370,000.00		209,303,400	69,767,800
Total For NBK3A								1,684,892,370,000.00		209,303,400	69,767,800
NBK3A On 09/09/2019 Spot Bond			100.00000	33.90900	100.00000	33.83435			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			11.15500	46.90279	11.15500	46.88920			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	100.77759			0.00	0	0
Total NBK40B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK40B										0.00	0	0
NBK41 On 20/02/2020 Spot Bond				100.00000	0.00000	100.30100				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42 On 21/02/2022 Spot Bond				100.00000	0.00000	100.21713				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43 On 20/02/2024 Spot Bond				100.00000	0.00000	100.22414				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	101.14453				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	101.75672				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	101.35560				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	101.83890				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	10.50413	100.00000	10.47869				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	10.50413	100.00000	10.47869				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			10.32500	106.30492	10.32500	106.27583				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	101.82923				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			10.36000	105.26956	10.36000	105.24067				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	101.83890				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.85427				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	101.87361				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	99.88859				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	101.29535				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	101.75312				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	101.29539				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	15.82518	100.00000	15.78684				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	13.27425	100.00000	13.24798				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	12.52427	100.00000	12.49393				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	16.49813	100.00000	16.45817				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	101.62992				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	100.34129				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2019 Spot Bond			8.93000	106.42092	8.93000	106.39552				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2019 Spot Bond				100.00000	0.00000	101.53759				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2019 Spot Bond				100.00000	0.00000	101.34847				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	101.26616				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond				100.00000	0.00000	102.98901				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			10.55000	103.61242	10.55000	103.58347				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	102.53401				0.00	0	70,000,000
Total NEDT1A SPOT										0.00	0	70,000,000
Total For NEDT1A										0.00	0	70,000,000
NEDT1 On 26/11/2021 Spot Bond				100.00000	0.00000	100.06942				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	104.30995				0.00	0	20,000,000
Total NGL01 SPOT										0.00	0	20,000,000
Total For NGL01										0.00	0	20,000,000
NGL02 On 15/03/2022 Spot Bond				100.00000	0.00000	103.15870				0.00	3,900,000	21,300,000
Total NGL02 SPOT										0.00	3,900,000	21,300,000
Total For NGL02										0.00	3,900,000	21,300,000
NGL03 On 26/05/2022 Spot Bond				100.00000	0.00000	100.05620				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	102.19895				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	110.96700	10.00000	110.93800				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	104.01913	13.50000	103.98221				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/06/2019 Spot Bond				100.00000	0.00000	99.64129				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			3.38000	105.82226	3.38000	120.59775				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	170.71329	3.45000	170.68125				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			3.77000	117.48093	3.77000	117.45793				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.96000	162.51108	3.96000	162.47838				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			4.03000	161.49897	4.03000	161.46616				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			3.90500	79.56927	3.90500	101.90494				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			8.35000	103.47660	8.35000	103.45360				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			8.98000	103.73591	8.98000	103.71088				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	100.16759				0.00	400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A17 SPOT										0.00	400,000,000	200,000,000
Total For NQ1A17										0.00	400,000,000	200,000,000
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.11110				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	100.18525				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond				100.00000	0.00000	100.18048				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	100.19223				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	100.19729				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	100.18048				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			9.18000	103.73095	9.18000	103.70538				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	100.21971				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	100.19695				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	100.18479				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			9.38000	103.72603	9.38000	103.69990				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	100.18694				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.20616				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	100.22291				0.00	0	0
Total NQ1C19 SPOT										0.00	0	0
Total For NQ1C19										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	100.22756				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	100.19125				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	100.21216				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			8.16000	107.81228	8.16000	107.78872				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			9.15000	116.60246	9.15000	116.57412				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	176.02213	3.62000	175.98829				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			11.05000	110.65897	11.05000	110.62646				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	15.02934	100.00000	14.99608				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	102.10332				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	100.46283				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.84979			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	101.08326			0.00	0	0
Total NTC20 SPOT									0.00	0	0
Total For NTC20									0.00	0	0
NTC21 On 24/03/2022 Spot Bond				100.00000	0.00000	100.84686			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	100.58271			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			9.50000	101.90362	9.50000	101.87792			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	102.03549			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			9.68000	104.54246	9.68000	104.51562			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			10.43000	104.22424	10.43000	104.19545			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			11.48000	102.29291	11.48000	102.26189			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	102.30275			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			10.42000	106.87068	10.42000	106.84119		37,512,000,000.00		3,600,000	1,001,200,000
Total OML09 SPOT								37,512,000,000.00		3,600,000	1,001,200,000
Total For OML09								37,512,000,000.00		3,600,000	1,001,200,000
OML10 On 14/09/2025 Spot Bond			11.48000	104.56125	11.48000	104.52954		0.00		0	940,000,000

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 OML10 SPOT										0.00	0	940,000,000
Total For OML10										0.00	0	940,000,000
PMM12 On 25/11/2020 Spot Bond			10.00000	110.96700	10.00000	110.93800				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	99.88631				0.00	0	0
Total PMM29 SPOT										0.00	0	0
Total For PMM29										0.00	0	0
PMM30 On 07/09/2017 Spot Bond				100.00000	0.00000	99.82729				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	99.95591				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	99.52714				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	100.50386				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	100.60909				0.00	0	0
Total PMM36 SPOT										0.00	0	0
Total For PMM36										0.00	0	0
PMM37 On 27/11/2017 Spot Bond				100.00000	0.00000	100.04326				0.00	0	0
Total PMM37 SPOT										0.00	0	0
Total For PMM37										0.00	0	0
PMM38 On 12/06/2020 Spot Bond				100.00000	0.00000	101.95449				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PPC00: On 31/12/2018 Spot Bond				100.00000	0.00000	98.43948				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	97.77789				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	100.85971				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.82119			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2018 Spot Bond				100.00000	0.00000	100.89997			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2018 Spot Bond				100.00000	0.00000	100.91827			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	100.20602			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	100.21565			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	100.22407			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	100.24088			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	100.24328			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	100.24568			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			8.57000	114.21710	8.58000	114.12262		651,523,464,368,000.00	1,709,629,342,400	1,479,647,277,500	
Total R186 SPOT								1,523,464,368,000.00	709,629,342,400	479,647,277,500	
Total For R186								1,523,464,368,000.00	709,629,342,400	479,647,277,500	
R197 On 07/12/2023 Spot Bond			2.40000	297.33502	2.42000	296.96970		14,124,017,520,000.00	5,885,007,300	58,813,616,400	
Total R197 SPOT								14,124,017,520,000.00	5,885,007,300	58,813,616,400	
Total For R197								14,124,017,520,000.00	5,885,007,300	58,813,616,400	
R202 On 07/12/2033 Spot Bond			2.53000	238.66118	2.55000	238.02284		317,158,071,901,000.00	125,358,921,700	197,972,448,100	

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 R202 SPOT									17,158,071,901,000.00	125,358,921,700	197,972,448,100
Total For R202									17,158,071,901,000.00	125,358,921,700	197,972,448,100
R2023 On 28/02/2023 Spot Bond			7.86000	99.51635	7.85000	99.53937			794,632,619,102,000.00	228,324,760,700	655,397,726,200
Total R2023 SPOT									14,632,619,102,000.00	228,324,760,700	555,397,726,200
Total For R2023									14,632,619,102,000.00	228,324,760,700	555,397,726,200
R203 On 15/09/2017 Spot Bond			5.35000	103.89657	6.48500	103.82984			37,985,000,000,000.00	7,100,000,000	185,500,000,000
Total R203 SPOT									17,985,000,000,000.00	7,100,000,000	185,500,000,000
Total For R203									17,985,000,000,000.00	7,100,000,000	185,500,000,000
R2030 On 31/01/2030 Spot Bond			9.12000	92.43910	9.12000	92.41670			813,718,883,552,000.00	198,872,684,600	406,989,996,600
Total R2030 SPOT									13,718,883,552,000.00	198,872,684,600	406,989,996,600
Total For R2030									13,718,883,552,000.00	198,872,684,600	406,989,996,600
R2032 On 31/03/2032 Spot Bond			9.37000	94.62735	9.37000	94.60368			264,777,666,960,000.00	134,981,608,000	417,808,343,600
Total R2032 SPOT									14,777,666,960,000.00	134,981,608,000	417,808,343,600
Total For R2032									14,777,666,960,000.00	134,981,608,000	417,808,343,600
R2035 On 28/02/2035 Spot Bond			9.60000	93.91151	9.60000	93.88758			753,021,327,680,000.00	182,606,388,300	406,774,529,600
Total R2035 SPOT									13,021,327,680,000.00	182,606,388,300	406,774,529,600
Total For R2035									13,021,327,680,000.00	182,606,388,300	406,774,529,600
R2037 On 31/01/2037 Spot Bond			9.71000	90.21785	9.71000	90.19461			615,058,172,597,000.00	269,315,980,700	720,749,967,600
Total R2037 SPOT									15,058,172,597,000.00	269,315,980,700	720,749,967,600
Total For R2037									15,058,172,597,000.00	269,315,980,700	720,749,967,600
R204 On 21/12/2018 Spot Bond			6.97000	102.80051	6.98000	102.76884			334,451,969,492,000.00	191,456,523,600	301,743,957,000
Total R204 SPOT									14,451,969,492,000.00	191,456,523,600	301,743,957,000
Total For R204									14,451,969,492,000.00	191,456,523,600	301,743,957,000
R2040 On 31/01/2040 Spot Bond			9.80500	93.49352	9.80500	93.46922			832,807,702,025,000.00	288,914,605,000	560,165,868,200
Total R2040 SPOT									12,807,702,025,000.00	288,914,605,000	560,165,868,200
Total For R2040									12,807,702,025,000.00	288,914,605,000	560,165,868,200
R2044 On 31/01/2044 Spot Bond			9.82500	90.64944	9.82500	90.62582			128,878,456,307,500.00	216,679,741,100	552,450,597,200
Total R2044 SPOT									18,878,456,307,500.00	216,679,741,100	552,450,597,200
Total For R2044									18,878,456,307,500.00	216,679,741,100	552,450,597,200
R2048 On 28/02/2048 Spot Bond			9.79000	89.95263	9.79000	89.92927			407,415,622,830,000.00	1,573,791,177,000	1,630,095,462,400
Total R2048 SPOT									17,415,622,830,000.00	573,791,177,000	530,095,462,400
Total For R2048									17,415,622,830,000.00	573,791,177,000	530,095,462,400
R207 On 15/01/2020 Spot Bond			7.30500	100.79578	7.30000	100.78686			755,534,565,503,000.00	240,319,584,600	487,619,710,700
Total R207 SPOT									15,534,565,503,000.00	240,319,584,600	487,619,710,700
Total For R207									15,534,565,503,000.00	240,319,584,600	487,619,710,700
R208 On 31/03/2021 Spot Bond			7.46000	100.61698	7.45000	100.62740			070,224,464,432,000.00	411,558,239,200	522,056,844,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R208 SPOT									'0,224,464,432,000.00	411,558,239,200	522,056,844,600
Total For R208									'0,224,464,432,000.00	411,558,239,200	522,056,844,600
R209 On 31/03/2036 Spot Bond			9.56000	74.08506	9.57000	73.99904			535,958,534,000,000.00	474,472,650,000	374,597,295,600
Total R209 SPOT									15,958,534,000,000.00	474,472,650,000	374,597,295,600
Total For R209									15,958,534,000,000.00	474,472,650,000	374,597,295,600
R210 On 31/03/2028 Spot Bond			2.45000	186.23758	2.47000	185.86827			1,702,215,410,000.00	694,781,800	73,651,497,100
Total R210 SPOT									1,702,215,410,000.00	694,781,800	73,651,497,100
Total For R210									1,702,215,410,000.00	694,781,800	73,651,497,100
R212 On 31/01/2022 Spot Bond			2.38000	149.18835	2.41000	148.97980			121,112,111,960,000.00	50,887,442,000	147,667,137,000
Total R212 SPOT									21,112,111,960,000.00	50,887,442,000	147,667,137,000
Total For R212									21,112,111,960,000.00	50,887,442,000	147,667,137,000
R213 On 28/02/2031 Spot Bond			9.22000	83.05283	9.23000	82.96536			857,521,393,323,200.00	201,466,528,560	324,350,015,560
Total R213 SPOT									17,521,393,323,200.00	201,466,528,560	324,350,015,560
Total For R213									17,521,393,323,200.00	201,466,528,560	324,350,015,560
R214 On 28/02/2041 Spot Bond			9.70500	70.53726	9.70500	70.51909			906,622,425,453,000.00	402,537,086,600	127,205,333,300
Total R214 SPOT									16,622,425,453,000.00	402,537,086,600	127,205,333,300
Total For R214									16,622,425,453,000.00	402,537,086,600	127,205,333,300
RCG01 On 24/10/2019 Spot Bond				100.00000	0.00000	100.90358			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	100.83755			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	102.01738			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	102.32891			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	64.44758	100.00000	64.29145			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF01U On 04/09/2017 Spot Bond			100.00000	98.91599	100.00000	98.64865			250,000,000,000,000.00	112,500,000,000	112,500,000,000
Total RDF01U SPOT									10,000,000,000,000.00	112,500,000,000	112,500,000,000
Total For RDF01U									10,000,000,000,000.00	112,500,000,000	112,500,000,000
RDF02U On 04/12/2020 Spot Bond			100.00000	12.85923	100.00000	12.82318			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03I On 04/04/2018 Spot Bond			100.00000	64.16460	100.00000	63.99913				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	42.63156	100.00000	42.52162				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	21.11230	100.00000	21.05786				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	10.61929	100.00000	1.74951			250,000,000,000,000.00	152,500,000,000	152,500,000,000	
Total RDF06U SPOT									50,000,000,000,000.00	152,500,000,000	152,500,000,000	
Total For RDF06U									50,000,000,000,000.00	152,500,000,000	152,500,000,000	
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.94758				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	100.23583				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	101.16348				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	102.36153				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	33.56944	100.00000	33.48810				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	102.00895				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	101.66030				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	99.88507				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.79487				0.00	64,000,000	32,000,000
Total RDFB10 SPOT										0.00	64,000,000	32,000,000
Total For RDFB10										0.00	64,000,000	32,000,000
RDFB1 On 27/03/2022 Spot Bond				100.00000	0.00000	101.62423				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	101.33046				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	101.50446				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	99.89640				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	100.77181				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	100.29402				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	57.03185	100.00000	56.89369				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	100.22825				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	100.28559				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	101.85454				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RED20 On 05/04/2019 Spot Bond				100.00000	0.00000	101.95293				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.33882				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20 On 05/01/2020 Spot Bond				100.00000	0.00000	101.92964				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	102.35341				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RES01 On 02/03/2018 Spot Bond			100.00000	66.41305	100.00000	66.25216				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02 On 02/03/2019 Spot Bond			100.00000	31.70482	100.00000	31.62802				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03 On 02/03/2020 Spot Bond			100.00000	17.52542	100.00000	17.48296				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04 On 02/03/2021 Spot Bond			100.00000	11.79763	100.00000	11.76905				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.45377				0.00	500,000,000	500,000,000
Total RES15 SPOT										0.00	500,000,000	500,000,000
Total For RES15										0.00	500,000,000	500,000,000
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.56598				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	102.10084				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	101.21227				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RES34 On 25/08/2019 Spot Bond				100.00000	0.00000	101.15302				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RES34 SPOT									0.00	0	0
Total For RES34									0.00	0	0
RES35 On 25/08/2021 Spot Bond				100.00000	0.00000	100.02584			0.00	0	0
Total RES35 SPOT									0.00	0	0
Total For RES35									0.00	0	0
RES36 On 21/10/2019 Spot Bond				100.00000	0.00000	100.98904			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	100.72066			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	59.57035	100.00000	59.38437			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	82.46753			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	56.85348	100.00000	47.68523			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	20.52027	100.00000	20.47057			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	105.10150			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	46.77833			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			9.12000	106.15648	9.12000	106.13061		2,067,395,472,000.00	226,688,100	75,562,700	
Total RW21 SPOT								2,067,395,472,000.00	226,688,100	75,562,700	
Total For RW21								2,067,395,472,000.00	226,688,100	75,562,700	
RW23 On 10/12/2023 Spot Bond			9.53000	102.01044	9.53000	101.98450		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.93000	97.88221	10.93000	97.85375			9,837,000,000.00	900,000	275,300,000
Total RW28 SPOT									9,837,000,000.00	900,000	275,300,000
Total For RW28									9,837,000,000.00	900,000	275,300,000
S1328L On 02/11/2017 Spot Bond			100.00000	85.28037	100.00000	85.08159			0.00	0	0
Total S1328U SPOT									0.00	0	0
Total For S1328U									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	110.96700	10.00000	110.93800			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			7.58500	102.86342	7.58500	102.84245			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	102.13924			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	99.79096			0.00	0	10,000,000
Total SBK17 SPOT									0.00	0	10,000,000
Total For SBK17									0.00	0	10,000,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	100.16136			0.00	0	300,000,000
Total SBK18 SPOT									0.00	0	300,000,000
Total For SBK18									0.00	0	300,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.95855			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	101.26971			0.00	0	70,000,000
Total SBK20 SPOT									0.00	0	70,000,000
Total For SBK20									0.00	0	70,000,000
SBK21 On 28/01/2020 Spot Bond				100.00000	0.00000	100.95329			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	101.19825			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			10.68000	106.15551	10.68000	106.12551			213,600,000,000.00	20,000,000	2,020,000,000

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 SBK23 SPOT									213,600,000,000.00	20,000,000	2,020,000,000
Total For SBK23									213,600,000,000.00	20,000,000	2,020,000,000
SBK24 On 19/10/2020 Spot Bond				100.00000	0.00000	102.63628			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	12.02224	100.00000	11.99312			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	103.38046			0.00	0	0
Total SBK25 SPOT									0.00	0	0
Total For SBK25									0.00	0	0
SBK26 On 25/04/2021 Spot Bond			11.19000	107.35573	11.19000	107.32380			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			8.33000	103.30804	8.33000	103.28501		3,148,432,623,000.00	377,963,100	2,885,987,700	
Total SBK9 SPOT								3,148,432,623,000.00	377,963,100	2,885,987,700	
Total For SBK9								3,148,432,623,000.00	377,963,100	2,885,987,700	
SBN33 On 15/09/2017 Spot Bond			7.88500	103.78868	7.88500	103.76634		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	101.83920		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			7.10500	104.00461	7.10500	103.98445		363,474,037,500.00	51,157,500	1,647,052,500	
Total SBS13 SPOT								363,474,037,500.00	51,157,500	1,647,052,500	
Total For SBS13								363,474,037,500.00	51,157,500	1,647,052,500	
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	102.00251		0.00	0	0	
Total SBS16 SPOT								0.00	0	0	
Total For SBS16								0.00	0	0	
SBS18 On 23/06/2021 Spot Bond				100.00000	0.00000	102.79431		0.00	0	0	
Total SBS18 SPOT								0.00	0	0	
Total For SBS18								0.00	0	0	
SBS19 On 23/06/2021 Spot Bond			8.33000	107.83197	8.33000	107.80793		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			9.66000	105.18225	9.66000	105.15528		57,960,000,000.00	6,000,000	2,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS20 SPOT									57,960,000,000.00	6,000,000	2,000,000
Total For SBS20									57,960,000,000.00	6,000,000	2,000,000
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	102.32551			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	101.09080			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			7.76000	104.13136	7.76000	104.10981			535,693,752,000.00	69,032,700	23,010,900
Total SBS25 SPOT									535,693,752,000.00	69,032,700	23,010,900
Total For SBS25									535,693,752,000.00	69,032,700	23,010,900
SBS27 On 20/02/2024 Spot Bond			9.10000	105.25107	9.10000	105.22561			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			7.78000	103.36605	7.78000	103.34450			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			9.79500	92.93934	9.79500	92.91520			5,877,000,000.00	600,000	200,000
Total SBS3 SPOT									5,877,000,000.00	600,000	200,000
Total For SBS3									5,877,000,000.00	600,000	200,000
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	101.83005			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			9.81500	101.92407	9.81500	101.89739			412,913,124,000.00	42,069,600	14,023,200
Total SBS31 SPOT									412,913,124,000.00	42,069,600	14,023,200
Total For SBS31									412,913,124,000.00	42,069,600	14,023,200
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.66699			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	101.72619			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			9.88000	105.61585	9.88000	105.58818			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.92099			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.57232			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.00000	100.64986	8.00000	100.62840			0.00	0	500,000,000
Total SBS37 SPOT									0.00	0	500,000,000
Total For SBS37									0.00	0	500,000,000
SBS38 On 29/01/2025 Spot Bond			9.39500	99.19758	9.39500	99.17282		10,687,752,000,000.00		1,137,600,000	1,137,600,000
Total SBS38 SPOT								10,687,752,000,000.00		1,137,600,000	1,137,600,000
Total For SBS38								10,687,752,000,000.00		1,137,600,000	1,137,600,000
SBS39 On 29/01/2030 Spot Bond			10.18500	97.54864	10.18500	97.52231			0.00	0	100,000,000
Total SBS39 SPOT									0.00	0	100,000,000
Total For SBS39									0.00	0	100,000,000
SBS4 On 16/11/2021 Spot Bond			8.58000	102.54798	8.58000	102.52456		1,734,018,000,000.00		202,100,000	680,700,000
Total SBS4 SPOT								1,734,018,000,000.00		202,100,000	680,700,000
Total For SBS4								1,734,018,000,000.00		202,100,000	680,700,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	101.03061			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			8.83500	107.67590	8.83500	107.65061		42,408,000,000.00		4,800,000	2,501,600,000
Total SBS41 SPOT								42,408,000,000.00		4,800,000	2,501,600,000
Total For SBS41								42,408,000,000.00		4,800,000	2,501,600,000
SBS42 On 12/11/2025 Spot Bond			9.46000	109.80703	9.46000	109.77946		5,724,881,712,000.00		605,167,200	201,722,400
Total SBS42 SPOT								5,724,881,712,000.00		605,167,200	201,722,400
Total For SBS42								5,724,881,712,000.00		605,167,200	201,722,400
SBS43 On 12/11/2027 Spot Bond			9.84000	109.45255	9.84000	109.42398			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	100.56084			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	101.23399			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			8.89000	107.93488	8.89000	107.90937			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.19510				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond				100.00000	0.00000	100.48697				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	100.72581				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			8.95000	102.59133	8.95000	102.56692				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			9.62000	101.53689	9.62000	101.51096				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	100.76599				0.00	0	60,000,000
Total SBS52 SPOT										0.00	0	60,000,000
Total For SBS52										0.00	0	60,000,000
SBS53 On 03/05/2027 Spot Bond				100.00000	0.00000	101.47763				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond				100.00000	0.00000	101.88596				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	102.15016				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			8.76000	102.66214	8.76000	102.63809				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	101.97649				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	102.02597				0.00	7,200,000	2,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS58 SPOT										0.00	7,200,000	2,400,000
Total For SBS58										0.00	7,200,000	2,400,000
SBSI11 On 07/12/2023 Spot Bond			3.87000	275.01969	3.87000	274.96496				0.00	0	20,000,000
Total SBSI11 SPOT										0.00	0	20,000,000
Total For SBSI11										0.00	0	20,000,000
SBSI14 On 07/12/2033 Spot Bond			4.10000	196.16248	4.10000	196.65675				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	102.20137				0.00	0	0
Total SBT101 SPOT										0.00	0	0
Total For SBT101										0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	98.27457	100.00000	98.01663				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	84.97454	100.00000	84.78186				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	85.20455	100.00000	85.01134				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	85.62273	100.00000	85.42857				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	85.83182	100.00000	85.63719				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	101.83326				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond				100.00000	0.00000	101.83338				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	100.75137				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.31537			0.00	0	20,000,000
Total SHS06 SPOT									0.00	0	20,000,000
Total For SHS06									0.00	0	20,000,000
SHS11L On 25/11/2020 Spot Bond			10.00000	110.96700	10.00000	110.93800			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			8.08500	99.77898	8.08500	104.82459			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	100.50804			0.00	0	210,000,000
Total SHS22 SPOT									0.00	0	210,000,000
Total For SHS22									0.00	0	210,000,000
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	101.56166			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	101.61213			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			9.35000	102.83581	9.35000	102.81014		14,025,000,000.00		1,500,000	500,000
Total SHS25 SPOT								14,025,000,000.00		1,500,000	500,000
Total For SHS25								14,025,000,000.00		1,500,000	500,000
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	101.61213		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	101.63835		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	45.44987	100.00000	45.33978		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	101.44436		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	101.47479		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.32355			0.00	0	0
Total SHS32 SPOT									0.00	0	0
Total For SHS32									0.00	0	0
SHS33 On 10/10/2022 Spot Bond				100.00000	0.00000	101.35111			0.00	6,300,000	2,100,000
Total SHS33 SPOT									0.00	6,300,000	2,100,000
Total For SHS33									0.00	6,300,000	2,100,000
SLI3 On 15/08/2018 Spot Bond			8.18000	100.84064	8.18000	100.81867		335,557,506,000.00		41,021,700	613,673,900
Total SLI3 SPOT								335,557,506,000.00		41,021,700	613,673,900
Total For SLI3								335,557,506,000.00		41,021,700	613,673,900
SLI4 On 15/08/2021 Spot Bond				100.00000	0.00000	100.38784			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	100.36912			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	100.37900			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	100.38524			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	100.38905			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	100.41785			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	100.42597			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			7.68500	103.79718	7.68500	103.77540			0.00	0	4,130,000,000
Total SNT01 SPOT									0.00	0	4,130,000,000
Total For SNT01									0.00	0	4,130,000,000
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	101.36125			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SNT02 SPOT									0.00	0	0
Total For SNT02									0.00	0	0
SNT03 On 12/04/2023 Spot Bond			10.45000	110.00958	10.45000	109.97896			0.00	0	1,600,000,000
Total SNT03 SPOT									0.00	0	1,600,000,000
Total For SNT03									0.00	0	1,600,000,000
SNT04 On 27/06/2022 Spot Bond				100.00000	0.00000	101.68517			0.00	324,000,000	162,000,000
Total SNT04 SPOT									0.00	324,000,000	162,000,000
Total For SNT04									0.00	324,000,000	162,000,000
SPDA10 On 21/08/2021 Spot Bond				100.00000	0.00000	100.22286			0.00	0	0
Total SPDA10 SPOT									0.00	0	0
Total For SPDA10									0.00	0	0
SPDA11 On 21/08/2020 Spot Bond				100.00000	0.00000	100.21603			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	100.22005			0.00	0	0
Total SPDA12 SPOT									0.00	0	0
Total For SPDA12									0.00	0	0
SPDA6 On 21/08/2019 Spot Bond				100.00000	0.00000	100.21489			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	100.21076			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	100.21716			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	100.21924			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	99.70814			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	100.78175			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	101.31460			0.00	6,465,300	2,155,100

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 SSA05 SPOT									0.00	6,465,300	2,155,100
Total For SSA05									0.00	6,465,300	2,155,100
SSA06 On 16/04/2020 Spot Bond			9.15000	100.50592	9.15000	100.48135			54,900,000,000.00	6,000,000	302,000,000
Total SSA06 SPOT									54,900,000,000.00	6,000,000	302,000,000
Total For SSA06									54,900,000,000.00	6,000,000	302,000,000
SSN00 On 31/03/2021 Spot Bond			9.02000	95.99254	9.02000	95.96940			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			9.02000	95.99254	9.02000	95.96940			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN00 On 15/09/2017 Spot Bond			7.36500	103.81079	7.36500	103.78991			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			3.93500	87.82588	3.93500	116.15725			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			10.08000	104.50443	10.08000	104.47635			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			11.10000	71.65495	11.10000	71.63391			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN02 On 21/01/2019 Spot Bond				100.00000	0.00000	100.98466			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	101.09955			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	101.69245			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	99.78548			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	101.84301			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN033 On 02/06/2020 Spot Bond				100.00000	0.00000	99.88312				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN034 On 17/11/2020 Spot Bond				100.00000	0.00000	100.32925				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	99.95039				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN037 On 26/01/2021 Spot Bond			9.55000	100.91680	9.55000	100.89121				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	101.25072				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			9.25000	106.23007	9.25000	106.20383				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			4.03500	99.90196	4.03500	99.88168				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	100.50662				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	100.35892				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	100.78298				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN047 On 05/04/2027 Spot Bond				100.00000	0.00000	101.33327				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN048 On 21/06/2018 Spot Bond				100.00000	0.00000	101.57548				0.00	0	0
Total SSN048 SPOT										0.00	0	0
Total For SSN048										0.00	0	0
SSN049 On 30/09/2027 Spot Bond				100.00000	0.00000	101.55267				0.00	0	0
Total SSN049 SPOT										0.00	0	0
Total For SSN049										0.00	0	0
SSN050 On 08/12/2023 Spot Bond			3.45000	112.30880	3.45000	279.59831				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			9.53000	100.80713	9.53000	100.78150				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	100.21368				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	100.76415				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			8.95000	100.38213	8.95000	100.35825				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	100.41990				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	100.22000				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			8.85000	104.32982	8.85000	104.30527				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	100.20292				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.41990				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond				100.00000	0.00000	100.21952				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			8.95000	103.75676	8.95000	103.73207				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	100.21852				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19 On 21/08/2020 Spot Bond				100.00000	0.00000	99.92565				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			8.90000	102.41185	8.90000	102.38761				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	100.21726				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	100.22192				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	102.49968	9.15000	102.47462				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	99.89440				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	101.37559				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	101.34722				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond				100.00000	0.00000	101.37552				0.00	0	0
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	100.28488				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	100.77991				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	100.80657				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS14€ On 17/11/2017 Spot Bond				100.00000	0.00000	100.28923				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	101.69192				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	101.74211				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	100.51366				0.00	0	0
Total TFS146 SPOT										0.00	0	0
Total For TFS146										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH11A1 On 18/07/2018 Spot Bond				100.00000	0.00000	101.06305				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	101.10029				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A€ On 18/07/2018 Spot Bond			8.73000	101.02690	8.73000	101.00345				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2018 Spot Bond				100.00000	0.00000	100.93307				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2018 Spot Bond				100.00000	0.00000	101.25357				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2018 Spot Bond			8.48000	100.73218	8.48000	100.70945				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2018 Spot Bond				100.00000	0.00000	100.91762				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2018 Spot Bond				100.00000	0.00000	101.25357				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	101.36300				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	101.13985				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	101.13519				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	101.25492				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	101.25027				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	101.20961				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	101.61661				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D1 On 18/07/2018 Spot Bond				100.00000	0.00000	101.62124				0.00	0	0
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	101.59810				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	100.19317				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	100.21731				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			8.90000	100.72293	8.90000	100.69910				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	100.21368				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	100.22214				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			8.81000	99.74802	8.81000	99.72466				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	100.21247				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	100.22214				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			8.92000	99.13960	8.92000	99.11609				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.00000	0.00000	100.23300				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.23300				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.23300				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond				100.00000	0.00000	100.23300				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond				100.00000	0.00000	101.68620				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	101.68620				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.25229				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C3 On 21/08/2019 Spot Bond				100.00000	0.00000	100.25205				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12C4 On 21/08/2019 Spot Bond				100.00000	0.00000	100.33027				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.33027				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.43340				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D3 On 21/08/2019 Spot Bond				100.00000	0.00000	100.32883				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH12D4 On 21/08/2018 Spot Bond				100.00000	0.00000	100.20813				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A1 On 21/08/2018 Spot Bond				100.00000	0.00000	100.21345				0.00	0	0
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	100.61400				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			9.05000	100.93824	9.05000	100.91397				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	100.20837				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	100.30654				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	99.62621				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			8.94000	102.02338	8.94000	101.99913				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	100.20292				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	100.23290				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	100.23314				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	100.23252				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	100.22780				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.23218				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond				100.00000	0.00000	100.24974				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				100.00000	0.00000	100.25167				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond				100.00000	0.00000	100.24432				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond				100.00000	0.00000	100.24904				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond				100.00000	0.00000	100.26296				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13C5 On 21/08/2020 Spot Bond				100.00000	0.00000	100.32875				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D1 On 21/08/2020 Spot Bond				100.00000	0.00000	100.32875				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D2 On 21/08/2020 Spot Bond				100.00000	0.00000	100.32615				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D3 On 21/08/2020 Spot Bond				100.00000	0.00000	100.32268				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D4 On 21/08/2020 Spot Bond				100.00000	0.00000	100.33352				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	100.16462				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14A1 SPOT										0.00	0	0
Total For TH14A1										0.00	0	0
TH14A1 On 21/11/2019 Spot Bond				100.00000	0.00000	99.89686				0.00	0	0
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	100.22528				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			8.99000	106.59456	8.99000	106.56909				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	100.19791				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	100.21726				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	100.22336				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			8.94000	103.12033	8.94000	103.95779				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	100.20090				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	100.23992				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	100.23272				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	100.22984				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	100.25190				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C:On 21/11/2021 Spot Bond				100.00000	0.00000	100.24711				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C:On 21/11/2021 Spot Bond				100.00000	0.00000	100.24423				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	100.32345				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	100.31845				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	100.31156				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	101.18170				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	102.60615				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	101.65705				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			8.80000	97.05596	8.80000	96.95124				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R:On 22/02/2020 Spot Bond			100.00000	25.46238	100.00000	25.41407				0.00	0	0
TL20/R:On 25/11/2020 Spot Bond			10.00000	110.96700	10.00000	110.93800				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	11.57634	100.00000	11.54020				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TLC01 On 22/09/2017 Spot Bond				100.00000	0.00000	103.66683				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	101.61308				0.00	0	0
Total TLC02 SPOT										0.00	0	0
Total For TLC02										0.00	0	0
TN17 On 14/11/2017 Spot Bond			7.17500	103.10491	7.17500	103.08494			822,722,092,500.00		114,665,100	13,339,735,539
Total TN17 SPOT									822,722,092,500.00		114,665,100	13,339,735,539
Total For TN17									822,722,092,500.00		114,665,100	13,339,735,539
TN17/R On 14/11/2017 Spot Bond			100.00000	86.79119	100.00000	86.59439			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			8.73000	109.40197	8.73000	109.37657			0.00		0	47,141,700,000
Total TN20 SPOT									0.00		0	47,141,700,000
Total For TN20									0.00		0	47,141,700,000
TN20/R On 17/09/2020 Spot Bond			100.00000	22.73933	100.00000	22.68928			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	17.04469	100.00000	17.00340			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	15.12519	100.00000	15.07286			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			9.37000	110.00201	9.37000	109.97464			0.00		0	4,294,400,000
Total TN23 SPOT									0.00		0	4,294,400,000
Total For TN23									0.00		0	4,294,400,000
TN23/R On 06/11/2023 Spot Bond			100.00000	14.56952	100.00000	14.53744			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			10.42000	95.40380	10.42000	95.37746			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	9.89604	100.00000	9.87425			0.00		0	0
Total TN25/R186 SPOT									0.00		0	0
Total For TN25/R186									0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27 On 14/11/2027 Spot Bond			10.53000	92.56141	10.53000	92.53559			0.00	0	1,012,500,000
Total TN27 SPOT									0.00	0	1,012,500,000
Total For TN27									0.00	0	1,012,500,000
TN27/R On 14/11/2027 Spot Bond			100.00000	11.33954	100.00000	11.31457			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			11.21000	99.28977	11.21000	99.26018			0.00	0	11,002,200,000
Total TN30 SPOT									0.00	0	11,002,200,000
Total For TN30									0.00	0	11,002,200,000
TN30/R On 09/10/2030 Spot Bond			8.00000	124.18610	8.00000	124.15949			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			11.83500	95.67906	11.83500	95.64899			0.00	0	4,700,000,000
Total TN40 SPOT									0.00	0	4,700,000,000
Total For TN40									0.00	0	4,700,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	104.20580	10.75000	104.17598			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	100.23239			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	100.42027			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	99.95850			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	100.47991			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	100.36388			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	100.37195			0.00	0	0
Total TORQ8 SPOT									0.00	0	0
Total For TORQ8									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TORQ9 On 15/08/2018 Spot Bond				100.00000	0.00000	100.38404				0.00	0	0
Total TORQ9 SPOT										0.00	0	0
Total For TORQ9										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	110.96700	10.00000	110.93800				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	101.60754				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	101.47248				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	100.24771				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			8.95000	103.91067	8.95000	103.88595				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	101.86852				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A On 14/12/2020 Spot Bond				100.00000	0.00000	101.95462				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			9.20000	103.34183	9.20000	103.31643				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A On 14/12/2018 Spot Bond				100.00000	0.00000	101.87062				0.00	0	0
Total TRA2A4 SPOT										0.00	0	0
Total For TRA2A4										0.00	0	0
TRA2A On 14/12/2020 Spot Bond				100.00000	0.00000	101.95462				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			9.00000	104.84746	9.00000	103.94032				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2B On 14/12/2020 Spot Bond				100.00000	0.00000	102.09118				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B:On 14/12/2020 Spot Bond				100.00000	0.00000	102.14369				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	102.36419				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C:On 14/12/2020 Spot Bond				100.00000	0.00000	102.44816				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond				100.00000	0.00000	102.99366				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D:On 14/12/2020 Spot Bond				100.00000	0.00000	102.99366				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRAA2 On 14/06/2019 Spot Bond				100.00000	0.00000	101.93965				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4!On 14/06/2019 Spot Bond			100.00000	33.08132	100.00000	33.00117				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond				100.00000	0.00000	101.97576				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2!On 14/06/2019 Spot Bond			100.00000	33.36778	100.00000	33.28694				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2019 Spot Bond				100.00000	0.00000	101.98627				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	33.60649	100.00000	33.52508				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAD1 On 14/06/2019 Spot Bond				100.00000	0.00000	104.24401			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	36.51886	100.00000	36.43040			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	105.32031			0.00	0	0
Total TRAE1 SPOT									0.00	0	0
Total For TRAE1									0.00	0	0
TRAE2 On 14/06/2019 Spot Bond			100.00000	39.71769	100.00000	39.62148			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	30.58215	100.00000	30.50806			0.00	0	0
Total TSE01U SPOT									0.00	0	0
Total For TSE01U									0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	16.85472	100.00000	16.81389			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	98.77980			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	94.85416			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	94.54507			0.00	0	0
Total TSP222 SPOT									0.00	0	0
Total For TSP222									0.00	0	0
TSP223 On 23/11/2017 Spot Bond				100.00000	0.00000	98.18198			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	94.25874			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	97.88454			0.00	0	0
Total TSP225 SPOT									0.00	0	0
Total For TSP225									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP226 On 07/06/2018 Spot Bond				100.00000	0.00000	94.00923				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	93.72654				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	30.02060	100.00000	29.94787				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	101.00631				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	101.90996				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	101.16019				0.00	0	0
Total TWC239 SPOT										0.00	0	0
Total For TWC239										0.00	0	0
TWC24 On 13/10/2017 Spot Bond				100.00000	0.00000	100.98564				0.00	0	0
Total TWC240 SPOT										0.00	0	0
Total For TWC240										0.00	0	0
TWC24 On 28/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC241 SPOT										0.00	0	0
Total For TWC241										0.00	0	0
TWC24 On 16/10/2017 Spot Bond				100.00000	0.00000	101.00979				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	100.76869				0.00	0	0
Total TWC243 SPOT										0.00	0	0
Total For TWC243										0.00	0	0
TWC24 On 26/10/2017 Spot Bond				100.00000	0.00000	100.72714				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	100.39343				0.00	0	0
Total TWC245 SPOT										0.00	0	0
Total For TWC245										0.00	0	0

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 10/11/2017 Spot Bond				100.00000	0.00000	100.26919			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	100.24848			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	83.61561	100.00000	83.43144		710,000,000,000,000.00	47,100,000,000	47,100,000,000	
Total TWC248 SPOT								10,000,000,000,000.00	47,100,000,000	47,100,000,000	
Total For TWC248								10,000,000,000,000.00	47,100,000,000	47,100,000,000	
UG21 On 02/03/2021 Spot Bond			9.05000	104.80661	9.05000	104.78139			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			10.55000	103.93582	10.55000	103.90680		9,827,897,865,000.00	931,554,300	310,518,100	
Total UG26 SPOT								9,827,897,865,000.00	931,554,300	310,518,100	
Total For UG26								9,827,897,865,000.00	931,554,300	310,518,100	
VCJA1U On 20/07/2025 Spot Bond			100.00000	10.66773	100.00000	10.62082			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	10.51920	100.00000	10.47294			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	10.30076	100.00000	10.25546			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	10.10828	100.00000	10.06383			0.00	0	0
Total VCPB1U SPOT									0.00	0	0
Total For VCPB1U									0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	8.73381	100.00000	8.71264			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	9.12362	100.00000	9.10152			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	9.66754	100.00000	9.64412			0.00	0	0
Total VJA05U SPOT									0.00	0	0
Total For VJA05U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJA06L On 20/07/2024 Spot Bond			100.00000	9.73563	100.00000	9.71204			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	9.78144	100.00000	9.75774			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	9.81661	100.00000	9.79282			0.00	0	0
Total VJA08U SPOT									0.00	0	0
Total For VJA08U									0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	11.53671	100.00000	11.50070			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	8.52135	100.00000	8.50071			0.00	0	0
Total VJB03U SPOT									0.00	0	0
Total For VJB03U									0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	8.89308	100.00000	8.87154			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	9.42564	100.00000	9.40281			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	9.56555	100.00000	9.54238			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	9.59539	100.00000	9.57215			0.00	0	0
Total VJB07U SPOT									0.00	0	0
Total For VJB07U									0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	9.63077	100.00000	9.60744			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	11.31480	100.00000	11.27947			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	104.03705			0.00	0	0
Total VKC19 SPOT									0.00	0	0
Total For VKC19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKC20 On 29/09/2017 Spot Bond				100.00000	0.00000	101.38745			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	64.39047	100.00000	64.23448			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	101.78059			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	100.52219			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	99.79705			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0
VKE08 On 29/03/2019 Spot Bond				100.00000	0.00000	101.95322			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	101.30090			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	101.32303			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	9.87944	100.00000	9.85551			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	5.28719	100.00000	5.27439			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	9.47534	100.00000	9.45239			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	9.56698	100.00000	9.54380			0.00	0	0
Total VPA06U SPOT									0.00	0	0
Total For VPA06U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPA07L On 20/10/2024 Spot Bond			100.00000	9.48117	100.00000	9.45820			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	9.48097	100.00000	9.45800			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	11.20930	100.00000	11.17430			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	10.09211	100.00000	10.06766			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	5.05665	100.00000	5.04440			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	9.17822	100.00000	9.15599			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	9.34170	100.00000	9.31906			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	9.25213	100.00000	9.22972			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	9.25268	100.00000	9.23026			0.00	0	0
Total VPB08U SPOT									0.00	0	0
Total For VPB08U									0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	10.93779	100.00000	10.90364			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	83.22803	100.00000	83.04551		100,000,000,000,000.00	1,000,000,000	1,000,000,000	
Total VRI708 SPOT								10,000,000,000,000.00	1,000,000,000	1,000,000,000	
Total For VRI708								10,000,000,000,000.00	1,000,000,000	1,000,000,000	
WRS2L On 25/11/2019 Spot Bond			100.00000	21.43519	100.00000	21.38326		0.00	0	0	
Total WRS2U SPOT								0.00	0	0	
Total For WRS2U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WS05 On 01/08/2018 Spot Bond			2.99000	250.38096	2.99000	250.33718			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			7.54000	104.64469	7.54000	104.62365			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			7.94000	104.86794	7.94000	104.84576			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			8.20000	104.83451	8.20000	104.81162			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	15.47334	100.00000	15.43928			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			6.92500	86.78764	6.92500	86.77158			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									1.20e+017	177,608,118,041,260	567,185,023,859
Total for SPOT :									1.20e+017	608,118,041,260	567,185,023,859
Total Futures									1.20e+017	608,118,051,130	567,185,992,846
Total Options									0.00	0	70,896
Grand Total:									1.20e+017	608,118,051,130	567,186,063,742