



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: 07/09/2017

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			10.71622	76.80068	10.72235	76.76301			0.00	0	9,466
ES33 On 01/02/2018 Bond Future			10.81954	78.21398	10.82593	78.17535			0.00	0	0
ES33 On 03/05/2018 Bond Future			10.92067	75.87879	10.92708	75.84065			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			384.47000	0.38447	346,800		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			322.61000	0.32261	284,940		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			260.83000	0.26083	223,160		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.00	Call			1,041.09000	1.04109	1,079,720		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			1,100.24000	1.10024	1,138,870		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			981.86000	0.98186	1,020,490		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			1,597.56000	1.59756	1,635,700		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			1,655.13000	1.65513	1,693,270		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			1,712.63000	1.71263	1,750,770		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			10.97630	79.38773	10.97739	79.38018			0.00	0	7,957
ES42	On	01/02/2018	Bond Future			11.07660	80.84855	11.07777	80.84058			0.00	0	0
ES42	On	03/05/2018	Bond Future			11.17976	78.09255	11.18078	78.08572			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			129.53890	129.53890	129.54802	129.54802			0.00	0	2,291
I2025	On	01/02/2018	Bond Future			130.63107	130.63107	130.63994	130.63994			0.00	0	0
I2025	On	03/05/2018	Bond Future			133.11850	133.11850	133.12873	133.12873			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			3,421.98000	3.42198	3,431,100		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			3,431.98000	3.43198	3,441,100		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			3,411.98000	3.41198	3,421,100		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			3,250.06000	3.25006	3,258,930		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			3,260.06000	3.26006	3,268,930		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			3,240.06000	3.24006	3,248,930		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Put			91.27000	0.09127	101,500		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Put			71.27000	0.07127	81,500		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Put			81.27000	0.08127	91,500		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	2,291
I2029	On	02/11/2017	Bond Future			99.94672	99.94672	99.90252	99.90252			0.00	0	1,370
I2029	On	01/02/2018	Bond Future			101.82166	101.82166	101.77618	101.77618			0.00	0	0
I2029	On	03/05/2018	Bond Future			102.74336	102.74336	102.69797	102.69797			0.00	0	0

Contract 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			104.00305	104.00305	104.01011	104.01011			0.00	0	5,174
I2033 On 01/02/2018 Bond Future			105.95402	105.95402	105.96081	105.96081			0.00	0	0
I2033 On 03/05/2018 Bond Future			106.88469	106.88469	106.89262	106.89262			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			6,059.89000	6.05989	6,066,950		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			6,069.89000	6.06989	6,076,950		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			6,079.89000	6.07989	6,086,950		0.00	0	0
I2033 On 01/02/2018 Bond Future	109.66	Put			3,699.19000	3.69919	3,705,980		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			3,679.19000	3.67919	3,685,980		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			3,689.19000	3.68919	3,695,980		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			807.38000	0.80738	815,310		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			817.38000	0.81738	825,310		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			797.38000	0.79738	805,310		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			128.50671	128.50671	128.51574	128.51574			0.00	0	19,544
I2038 On 01/02/2018 Bond Future			129.41248	129.41248	129.42114	129.42114			0.00	0	0
I2038 On 03/05/2018 Bond Future			131.87655	131.87655	131.88671	131.88671			0.00	0	0
Total I2038 Future									0.00	0	19,544
I2038 On 02/11/2017 Bond Future	136.81	Call			0.00000	0.00000	0,000		0.00	0	0
I2038 On 02/11/2017 Bond Future	136.81	Put			8,294.26000	8.29426	8,303,290		0.00	0	0
I2038 On 02/11/2017 Bond Future	136.82	Call			0.00000	0.00000	0,000		0.00	0	0
I2038 On 02/11/2017 Bond Future	136.82	Put			8,304.26000	8.30426	8,313,290		0.00	0	0
I2038 On 02/11/2017 Bond Future	136.80	Call			0.00000	0.00000	0,000		0.00	0	0
I2038 On 02/11/2017 Bond Future	136.80	Put			8,284.26000	8.28426	8,293,290		0.00	0	0
I2038 On 01/02/2018 Bond Future	136.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2038 On 01/02/2018 Bond Future	136.94	Put			7,518.86000	7.51886	7,527,520		0.00	0	0
I2038 On 01/02/2018 Bond Future	136.95	Call			0.00000	0.00000	0,000		0.00	0	0
I2038 On 01/02/2018 Bond Future	136.95	Put			7,528.86000	7.52886	7,537,520		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	01/02/2018	Bond Future	136.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Put			7,508.86000	7.50886	7,517,520		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Put			383.29000	0.38329	393,450		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Put			393.29000	0.39329	403,450		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Put			403.29000	0.40329	413,450		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	19,544
I2046	On	02/11/2017	Bond Future			123.51018	123.51018	123.51862	123.51862			0.00	0	21,292
I2046	On	01/02/2018	Bond Future			125.82691	125.82691	125.83517	125.83517			0.00	0	0
I2046	On	03/05/2018	Bond Future			126.62467	126.62467	126.63422	126.63422			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			12,791.38000	12.79138	12,799,820		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			12,801.38000	12.80138	12,809,820		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			12,781.38000	12.78138	12,789,820		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Put			7,064.83000	7.06483	7,073,090		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Put			7,074.83000	7.07483	7,083,090		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Put			7,084.83000	7.08483	7,093,090		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Put			1,305.78000	1.30578	1,315,330		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Put			1,315.78000	1.31578	1,325,330		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Put			1,295.78000	1.29578	1,305,330		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	21,292
I2050	On	02/11/2017	Bond Future			131.90980	131.90980	131.91886	131.91886			0.00	0	22,382
I2050	On	01/02/2018	Bond Future			132.71065	132.71065	132.71950	132.71950			0.00	0	0
I2050	On	03/05/2018	Bond Future			135.23776	135.23776	135.24795	135.24795			0.00	0	0
Total I2050 Future												0.00	0	22,382
I2050	On	02/11/2017	Bond Future	144.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Put			12,741.14000	12.74114	12,750,200		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	02/11/2017	Bond Future	144.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Put			12,751.14000	12.75114	12,760,200		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Put			12,731.14000	12.73114	12,740,200		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Put			7,520.50000	7.52050	7,529,350		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.25	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.25	Put			7,530.50000	7.53050	7,539,350		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Put			7,510.50000	7.51050	7,519,350		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Put			372.05000	0.37205	382,240		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Put			382.05000	0.38205	392,240		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Put			362.05000	0.36205	372,240		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			8.43520	116.92416	8.45102	116.81657		7.44	839,632,392.96	7,181	169,492
R186	On	01/02/2018	Bond Future			8.47662	113.77584	8.49318	113.66586		7.13	0.00	0	198
R186	On	03/05/2018	Bond Future			8.51783	115.89419	8.53484	115.78393		7.21	0.00	0	0
Total R186 Future												839,632,392.96	7,181	169,690
R186	On	02/11/2017	Bond Future	8.89	Call			3,322.68000	3.32268	3,401,220	7.66	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			390.84000	0.39084	361,790	7.66	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			3,375.78000	3.37578	3,454,990	7.66	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			378.34000	0.37834	349,960	7.66	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			3,270.00000	3.27000	3,347,860	7.65	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			403.81000	0.40381	374,080	7.65	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Call			2,613.42000	2.61342	2,681,710	7.58	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Put			605.50000	0.60550	566,200	7.58	0.00	0	3,750
R186	On	02/11/2017	Bond Future	9.00	Call			3,920.87000	3.92087	4,006,260	7.72	0.00	0	0
R186	On	02/11/2017	Bond Future	9.00	Put			270.26000	0.27026	248,060	7.72	0.00	0	5,000
R186	On	01/02/2018	Bond Future	8.96	Call			3,968.47000	3.96847	4,042,680	7.40	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			925.67000	0.92567	889,900	7.40	0.00	0	0
R186	On	01/02/2018	Bond Future	8.75	Call			3,035.10000	3.03510	3,098,770	7.27	0.00	0	0
R186	On	01/02/2018	Bond Future	8.75	Put			1,347.43000	1.34743	1,301,120	7.27	0.00	0	820
R186	On	01/02/2018	Bond Future	8.97	Call			4,015.45000	4.01545	4,090,130	7.40	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			908.67000	0.90867	873,370	7.40	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Put			2,035.67000	2.03567	1,975,560	7.13	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Call			2,080.93000	2.08093	2,130,800	7.13	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			5,497.58000	5.49758	5,401,620	6.84	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Call			418.61000	0.41861	432,630	6.84	0.00	0	1,460
R186	On	01/02/2018	Bond Future	8.98	Call			4,062.64000	4.06264	4,137,790	7.41	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			891.92000	0.89192	857,090	7.41	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Call			4,157.64000	4.15764	4,233,710	7.42	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Put			859.21000	0.85921	825,300	7.42	0.00	0	6,200
R186	On	01/02/2018	Bond Future	9.25	Call			5,404.81000	5.40481	5,491,160	7.56	0.00	0	0
R186	On	01/02/2018	Bond Future	9.25	Put			526.58000	0.52658	502,950	7.56	0.00	0	820
R186	On	03/05/2018	Bond Future	8.91	Put			1,718.02000	1.71802	1,674,040	7.44	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			4,155.05000	4.15505	4,221,700	7.45	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			1,696.24000	1.69624	1,652,630	7.45	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			4,196.72000	4.19672	4,263,750	7.45	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			1,675.02000	1.67502	1,631,790	7.45	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			4,113.90000	4.11390	4,180,180	7.44	0.00	0	0
Total R186 Option												0.00	0	19,510
Total For R186												839,632,392.96	7,181	189,200
R197	On	02/11/2017	Bond Future			301.34108	301.34108	301.36335	301.36335			0.00	0	2,350
R197	On	01/02/2018	Bond Future			300.01977	300.01977	300.04127	300.04127			0.00	0	0
R197	On	03/05/2018	Bond Future			305.73252	305.73252	305.75728	305.75728			0.00	0	0
Total R197 Future												0.00	0	2,350
R197	On	02/11/2017	Bond Future	305.16	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Put			3,796.65000	3.79665	3,818,920		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Put			3,806.65000	3.80665	3,828,920		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Put			3,786.65000	3.78665	3,808,920		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			1,618.73000	1.61873	1,640,230		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			1,628.73000	1.62873	1,650,230		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			1,638.73000	1.63873	1,660,230		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Call			1,297.28000	1.29728	1,272,520		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			1,317.28000	1.31728	1,292,520		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			1,307.28000	1.30728	1,282,520		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Put			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	2,350

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/11/2017	Bond Future			240.54880	240.54880	240.56549	240.56549			0.00	0	28,647
R202	On	01/02/2018	Bond Future			241.35711	241.35711	241.37290	241.37290			0.00	0	0
R202	On	03/05/2018	Bond Future			245.95276	245.95276	245.97133	245.97133			0.00	0	0
Total R202 Future												0.00	0	28,647
R202	On	02/11/2017	Bond Future	253.90	Put			13,334.51000	13.33451	13,351,200		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Put			13,344.51000	13.34451	13,361,200		0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Put			13,324.51000	13.32451	13,341,200		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Put			7,697.10000	7.69710	7,712,890		0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Put			7,707.10000	7.70710	7,722,890		0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Put			7,687.10000	7.68710	7,702,890		0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			1,508.67000	1.50867	1,527,240		0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			1,518.67000	1.51867	1,537,240		0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			1,498.67000	1.49867	1,517,240		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	28,647
R2023	On	02/11/2017	Bond Future			7.72854	101.53067	7.73393	101.50752		4.15	0.00	0	57,230
R2023	On	01/02/2018	Bond Future			7.74927	103.39912	7.75507	103.37521		4.28	0.00	0	0
R2023	On	03/05/2018	Bond Future			7.76045	101.39456	7.76622	101.37174		4.28	0.00	0	0
Total R2023 Future												0.00	0	57,230
R2023	On	02/11/2017	Bond Future	8.56	Call			3,485.45000	3.48545	3,507,330	4.39	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			14.41000	0.01441	13,140	4.39	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			3,525.70000	3.52570	3,547,640	4.39	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Put			13.56000	0.01356	12,350	4.39	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			3,565.96000	3.56596	3,587,960	4.39	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			12.73000	0.01273	11,580	4.39	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			355.66000	0.35566	347,800	4.47	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			2,683.27000	2.68327	2,699,440	4.47	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			347.72000	0.34772	339,980	4.47	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Call			2,619.37000	2.61937	2,635,300	4.46	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Put			363.94000	0.36394	355,960	4.46	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			2,651.16000	2.65116	2,667,210	4.47	0.00	0	0

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			644.23000	0.64423	635,310	4.45	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			2,633.16000	2.63316	2,646,870	4.45	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			665.64000	0.66564	656,530	4.45	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Call			2,660.82000	2.66082	2,674,620	4.45	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			654.73000	0.65473	645,710	4.45	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			2,688.87000	2.68887	2,702,770	4.45	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	57,230
R2030	On	02/11/2017	Bond Future			9.01548	94.69717	9.03133	94.58716			151,515,472.00	1,600	59,104
R2030	On	01/02/2018	Bond Future			9.06601	92.43497	9.08245	92.32268			0.00	0	0
R2030	On	03/05/2018	Bond Future			9.11976	94.15585	9.13656	94.04294			0.00	0	0
Total R2030 Future												151,515,472.00	1,600	59,104
R2030	On	02/11/2017	Bond Future	9.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Call			2,107.08000	2.10708	2,217,090		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			2,174.24000	2.17424	2,284,250		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			2,241.32000	2.24132	2,351,330		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Call			2,066.66000	2.06666	2,178,950		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			1,934.20000	1.93420	2,046,490		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			2,000.46000	2.00046	2,112,750		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	03/05/2018	Bond Future	9.50	Call			2,397.25000	2.39725	2,510,160		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			2,462.00000	2.46200	2,574,910		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			2,332.43000	2.33243	2,445,340		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												151,515,472.00	1,600	59,104
R2032	On	02/11/2017	Bond Future			9.25944	92.90629	9.27536	92.78832		11.00	0.00	0	34,960
R2032	On	01/02/2018	Bond Future			9.31624	94.61592	9.33272	94.49552		10.37	0.00	0	0
R2032	On	03/05/2018	Bond Future			9.37222	92.22048	9.38904	92.09934		11.04	0.00	0	0
Total R2032 Future												0.00	0	34,960
R2032	On	02/11/2017	Bond Future	9.49	Call			2,500.86000	2.50086	2,566,580	11.00	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			931.18000	0.93118	878,930	11.00	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Call			2,548.31000	2.54831	2,614,910	11.00	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			906.43000	0.90643	855,060	11.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	02/11/2017	Bond Future	9.48	Call			2,453.84000	2.45384	2,518,690	10.99	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			956.43000	0.95643	903,310	10.99	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Put			3,013.78000	3.01378	2,939,770	10.34	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Call			2,037.75000	2.03775	2,084,140	10.34	0.00	0	7,500
R2032	On	01/02/2018	Bond Future	9.45	Put			2,111.65000	2.11165	2,051,540	10.52	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.45	Call			2,962.00000	2.96200	3,022,290	10.52	0.00	0	750
R2032	On	01/02/2018	Bond Future	9.40	Put			2,272.70000	2.27270	2,209,830	10.48	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.40	Call			2,761.90000	2.76190	2,819,430	10.48	0.00	0	6,800
R2032	On	01/02/2018	Bond Future	9.30	Put			2,622.62000	2.62262	2,554,180	10.41	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.30	Call			2,383.36000	2.38336	2,435,320	10.41	0.00	0	7,800
R2032	On	01/02/2018	Bond Future	9.56	Call			3,426.82000	3.42682	3,493,100	10.61	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			1,789.09000	1.78909	1,734,970	10.61	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			3,470.70000	3.47070	3,537,500	10.62	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			1,761.87000	1.76187	1,708,270	10.62	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			3,383.21000	3.38321	3,448,940	10.60	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			1,816.66000	1.81666	1,761,990	10.60	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Call			4,559.13000	4.55913	4,627,950	11.39	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			2,360.11000	2.36011	2,307,790	11.39	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Call			4,601.90000	4.60190	4,671,110	11.40	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			2,333.42000	2.33342	2,281,490	11.40	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			4,645.12000	4.64512	4,714,720	11.41	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			2,307.25000	2.30725	2,255,710	11.41	0.00	0	0
Total R2032 Option												0.00	0	22,850
Total For R2032												0.00	0	57,810
R2035	On	02/11/2017	Bond Future			9.51295	96.27877	9.51871	96.23231			9,627,877.00	100	22,815
R2035	On	01/02/2018	Bond Future			9.57602	98.05058	9.58201	98.00293			0.00	0	0
R2035	On	03/05/2018	Bond Future			9.63464	95.37591	9.64063	95.32886			0.00	0	0
Total R2035 Future												9,627,877.00	100	22,815
R2035	On	02/11/2017	Bond Future	9.60	Call			652.01000	0.65201	698,470		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Call			731.75000	0.73175	778,210		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Call			572.17000	0.57217	618,630		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Put			0.00000	0.00000	0,000		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			1,243.94000	1.24394	1,291,590		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			1,321.84000	1.32184	1,369,490		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			1,165.94000	1.16594	1,213,590		0.00	0	0

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			2,003.76000	2.00376	2,050,810		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			2,079.72000	2.07972	2,126,770		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			1,927.71000	1.92771	1,974,760		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												9,627,877.00	100	22,815
R2037	On	02/11/2017	Bond Future			9.62589	92.48340	9.62652	92.47835		13.20	0.00	0	54,537
R2037	On	01/02/2018	Bond Future			9.68549	89.93019	9.68618	89.92472		12.44	0.00	0	160
R2037	On	03/05/2018	Bond Future			9.74777	91.60440	9.74830	91.60025		12.67	0.00	0	0
Total R2037 Future												0.00	0	54,697
R2037	On	02/11/2017	Bond Future	9.66	Call			2,051.18000	2.05118	2,037,040	13.15	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			1,783.19000	1.78319	1,764,000	13.15	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Call			2,093.02000	2.09302	2,078,930	13.16	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			1,745.23000	1.74523	1,726,090	13.16	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			2,009.67000	2.00967	1,995,480	13.14	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			1,821.60000	1.82160	1,802,360	13.14	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Call			3,350.64000	3.35064	3,344,250	12.49	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Put			2,377.74000	2.37774	2,365,880	12.49	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Call			3,394.77000	3.39477	3,388,420	12.50	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Put			2,344.01000	2.34401	2,332,190	12.50	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Call			3,439.17000	3.43917	3,432,850	12.51	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Put			2,310.66000	2.31066	2,298,870	12.51	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			4,772.35000	4.77235	4,767,100	12.88	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Put			2,910.95000	2.91095	2,901,550	12.88	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			4,683.06000	4.68306	4,677,760	12.86	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			2,973.39000	2.97339	2,963,940	12.86	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			4,727.62000	4.72762	4,722,350	12.87	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			2,942.03000	2.94203	2,932,610	12.87	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	54,697
R204	On	02/11/2017	Bond Future			6.76909	104.33280	6.76180	104.34063		0.29	0.00	0	46,398
R204	On	01/02/2018	Bond Future			6.56695	102.21468	6.55790	102.22231		0.63	0.00	0	0
R204	On	03/05/2018	Bond Future			6.17361	104.11779	6.15823	104.12714		0.46	0.00	0	0
Total R204 Future												0.00	0	46,398
R204	On	02/11/2017	Bond Future	7.75	Call			1,052.92000	1.05292	1,045,090	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			1,063.49000	1.06349	1,055,660	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			1,042.34000	1.04234	1,034,510	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			606.89000	0.60689	599,700	0.67	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			17.70000	0.01770	18,140	0.67	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			614.62000	0.61462	607,410	0.67	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			17.08000	0.01708	17,500	0.67	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			599.18000	0.59918	592,000	0.67	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			18.35000	0.01835	18,800	0.67	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			580.70000	0.58070	572,050	0.50	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			17.10000	0.01710	17,800	0.50	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			586.32000	0.58632	577,650	0.50	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			16.70000	0.01670	17,380	0.50	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			575.08000	0.57508	566,450	0.50	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			17.50000	0.01750	18,220	0.50	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	46,398
R2040	On	02/11/2017	Bond Future			9.75196	95.61225	9.75260	95.60680		13.92	0.00	0	15,192
R2040	On	01/02/2018	Bond Future			9.81335	92.86637	9.81406	92.86039		13.10	0.00	0	0
R2040	On	03/05/2018	Bond Future			9.87734	94.59517	9.87789	94.59059		13.35	0.00	0	0
Total R2040 Future												0.00	0	15,192
R2040	On	02/11/2017	Bond Future	9.65	Call			1,665.44000	1.66544	1,649,820	13.71	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Put			2,546.57000	2.54657	2,525,500	13.71	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			1,703.12000	1.70312	1,687,490	13.72	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			2,497.78000	2.49778	2,476,700	13.72	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			1,741.16000	1.74116	1,725,530	13.73	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			2,449.48000	2.44948	2,428,400	13.73	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Call			3,392.41000	3.39241	3,385,190	13.22	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			2,839.95000	2.83995	2,826,750	13.22	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			3,437.31000	3.43731	3,430,110	13.23	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			2,801.54000	2.80154	2,788,360	13.23	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			3,347.80000	3.34780	3,340,550	13.21	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			2,878.78000	2.87878	2,865,550	13.21	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			4,915.33000	4.91533	4,909,440	13.62	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put			3,420.45000	3.42045	3,409,980	13.62	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call			4,961.49000	4.96149	4,955,630	13.63	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			3,385.67000	3.38567	3,375,230	13.63	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			5,007.85000	5.00785	5,002,010	13.64	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			3,351.20000	3.35120	3,340,780	13.64	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	15,192

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			9.77579	92.69306	9.77642	92.68763		14.62	0.00	0	26,125
R2044	On	01/02/2018	Bond Future			9.83519	90.01849	9.83587	90.01269		13.75	0.00	0	0
R2044	On	03/05/2018	Bond Future			9.89695	91.69439	9.89749	91.68984		14.02	0.00	0	0
Total R2044 Future												0.00	0	26,125
R2044	On	02/11/2017	Bond Future	9.67	Call			1,688.34000	1.68834	1,672,360	14.43	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Put			2,614.03000	2.61403	2,592,620	14.43	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Call			1,726.28000	1.72628	1,710,290	14.44	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Put			2,564.30000	2.56430	2,542,880	14.44	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Call			1,650.91000	1.65091	1,634,940	14.43	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Put			2,664.41000	2.66441	2,643,010	14.43	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Put			2,941.47000	2.94147	2,928,120	13.89	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Call			3,445.77000	3.44577	3,438,250	13.89	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Put			2,901.93000	2.90193	2,888,610	13.89	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Call			3,491.18000	3.49118	3,483,690	13.90	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Put			2,863.05000	2.86305	2,849,760	13.90	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Call			3,400.87000	3.40087	3,393,320	13.89	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Call			5,096.77000	5.09677	5,090,760	14.34	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Put			3,417.36000	3.41736	3,406,800	14.34	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Call			5,143.55000	5.14355	5,137,560	14.35	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Put			3,382.60000	3.38260	3,372,060	14.35	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Call			5,050.17000	5.05017	5,044,130	14.33	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Put			3,452.42000	3.45242	3,441,830	14.33	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	26,125
R2048	On	02/11/2017	Bond Future			9.73639	92.05607	9.73703	92.05039		14.49	449,693,901.95	4,885	81,327
R2048	On	01/02/2018	Bond Future			9.79674	93.75013	9.79743	93.74407		13.62	0.00	0	170
R2048	On	03/05/2018	Bond Future			9.85289	91.05881	9.85344	91.05404		14.56	0.00	0	0
Total R2048 Future												449,693,901.95	4,885	81,497
R2048	On	02/11/2017	Bond Future	9.65	Call			1,715.22000	1.71522	1,699,650	14.28	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Put			2,493.78000	2.49378	2,472,530	14.28	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Call			1,755.08000	1.75508	1,739,510	14.29	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Put			2,443.58000	2.44358	2,422,330	14.29	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Call			1,675.90000	1.67590	1,660,350	14.28	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Put			2,544.68000	2.54468	2,523,450	14.28	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Call			3,725.22000	3.72522	3,717,670	13.76	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Put			2,833.02000	2.83302	2,819,410	13.76	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Call			3,772.83000	3.77283	3,765,310	13.77	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Put			2,794.49000	2.79449	2,780,910	13.77	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Call			3,677.89000	3.67789	3,670,290	13.75	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Put			2,871.99000	2.87199	2,858,330	13.75	0.00	0	0

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			5,260.62000	5.26062	5,254,510	14.86	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Put			3,498.24000	3.49824	3,487,360	14.86	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Call			5,308.63000	5.30863	5,302,530	14.87	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Put			3,462.49000	3.46249	3,451,620	14.87	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Call			5,212.51000	5.21251	5,206,370	14.85	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Put			3,534.03000	3.53403	3,523,120	14.85	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												449,693,901.95	4,885	81,497
R207	On	02/11/2017	Bond Future			7.05179	102.64628	7.06737	102.61509		1.20	0.00	0	41,067
R207	On	01/02/2018	Bond Future			6.99218	100.89408	7.01011	100.86198		1.43	0.00	0	0
R207	On	03/05/2018	Bond Future			6.91580	102.77256	6.93558	102.74141		1.29	0.00	0	0
Total R207 Future												0.00	0	41,067
R207	On	02/11/2017	Bond Future	8.04	Call			1,922.52000	1.92252	1,953,710	1.34	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			0.02000	0.00002	0,020	1.34	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			1,942.04000	1.94204	1,973,220	1.34	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			0.02000	0.00002	0,010	1.34	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Call			1,903.00000	1.90300	1,934,180	1.34	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			0.03000	0.00003	0,020	1.34	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Call			1,134.41000	1.13441	1,161,550	1.53	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			67.99000	0.06799	63,030	1.53	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Call			1,149.79000	1.14979	1,177,060	1.53	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			65.72000	0.06572	60,890	1.53	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Call			1,118.95000	1.11895	1,145,970	1.53	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put			70.18000	0.07018	65,100	1.53	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Call			1,113.87000	1.11387	1,138,550	1.38	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Put			121.52000	0.12152	115,050	1.38	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Call			1,126.87000	1.12687	1,151,660	1.38	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Put			118.98000	0.11898	112,620	1.38	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Call			1,101.15000	1.10115	1,125,710	1.38	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Put			124.34000	0.12434	117,750	1.38	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	41,067
R208	On	02/11/2017	Bond Future			7.27467	99.14093	7.29028	99.09513		2.20	0.00	0	32,186
R208	On	01/02/2018	Bond Future			7.26102	100.96534	7.27813	100.91838		2.46	0.00	0	0
R208	On	03/05/2018	Bond Future			7.23494	99.44405	7.25309	99.39773		2.32	0.00	0	0
Total R208 Future												0.00	0	32,186
R208	On	02/11/2017	Bond Future	8.19	Call			2,596.94000	2.59694	2,642,580	2.40	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			0.70000	0.00070	0,540	2.40	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			2,625.26000	2.62526	2,670,910	2.40	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			0.64000	0.00064	0,490	2.40	0.00	0	0

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			2,568.61000	2.56861	2,614,240	2.40	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			0.77000	0.00077	0,600	2.40	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Call			1,685.22000	1.68522	1,722,700	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			158.25000	0.15825	148,770	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			1,707.68000	1.70768	1,745,370	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			153.80000	0.15380	144,530	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			1,662.86000	1.66286	1,700,130	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			162.81000	0.16281	153,120	2.59	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			1,637.65000	1.63765	1,671,780	2.44	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			279.48000	0.27948	267,290	2.44	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			1,599.01000	1.59901	1,632,760	2.43	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			291.01000	0.29101	278,440	2.43	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			1,618.28000	1.61828	1,652,230	2.44	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Put			285.19000	0.28519	272,820	2.44	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	32,186
R209	On	02/11/2017	Bond Future			9.48309	72.74842	9.48877	72.70995		13.29	7,493,087.26	103	116,186
R209	On	01/02/2018	Bond Future			9.53747	74.08708	9.54334	74.04773		12.40	0.00	0	0
R209	On	03/05/2018	Bond Future			9.59096	72.31725	9.59684	72.27824		13.28	0.00	0	0
Total R209 Future												7,493,087.26	103	116,186
R209	On	02/11/2017	Bond Future	9.53	Call			1,648.50000	1.64850	1,656,120	13.16	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			1,370.15000	1.37015	1,339,300	13.16	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			1,684.34000	1.68434	1,692,260	13.16	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			1,338.72000	1.33872	1,308,170	13.16	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			1,613.09000	1.61309	1,620,430	13.15	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			1,402.10000	1.40210	1,370,970	13.15	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Put			3,801.49000	3.80149	3,761,490	12.86	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Call			375.52000	0.37552	373,990	12.86	0.00	0	2,248
R209	On	02/11/2017	Bond Future	10.00	Call			3,734.73000	3.73473	3,757,320	13.51	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Put			394.19000	0.39419	378,310	13.51	0.00	0	1,138
R209	On	02/11/2017	Bond Future	10.60	Call			7,023.11000	7.02311	7,057,830	14.04	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Put			52.48000	0.05248	48,730	14.04	0.00	0	1,300
R209	On	02/11/2017	Bond Future	9.75	Call			2,530.08000	2.53008	2,544,710	13.29	0.00	0	0
R209	On	02/11/2017	Bond Future	9.75	Put			793.34000	0.79334	769,500	13.29	0.00	0	6,500
R209	On	02/11/2017	Bond Future	8.30	Put			8,781.99000	8.78199	8,742,960	12.71	0.00	0	0
R209	On	02/11/2017	Bond Future	8.30	Call			15.61000	0.01561	15,050	12.71	0.00	0	2,800
R209	On	02/11/2017	Bond Future	9.58	Call			1,831.92000	1.83192	1,841,040	13.19	0.00	0	0
R209	On	02/11/2017	Bond Future	9.58	Put			1,218.16000	1.21816	1,188,810	13.19	0.00	0	1,350
R209	On	02/11/2017	Bond Future	9.33	Put			2,111.86000	2.11186	2,075,950	13.05	0.00	0	0
R209	On	02/11/2017	Bond Future	9.33	Call			1,024.79000	1.02479	1,027,350	13.05	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			3,135.30000	3.13530	3,154,170	13.41	0.00	0	0
R209	On	02/11/2017	Bond Future	9.88	Put			557.62000	0.55762	538,020	13.41	0.00	0	1,350
R209	On	01/02/2018	Bond Future	10.10	Call			4,589.56000	4.58956	4,612,060	12.95	0.00	0	0
R209	On	01/02/2018	Bond Future	10.10	Put			999.55000	0.99955	982,700	12.95	0.00	0	3,000
R209	On	01/02/2018	Bond Future	9.73	Call			3,020.70000	3.02070	3,036,530	12.61	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			1,785.98000	1.78598	1,762,460	12.61	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			2,943.62000	2.94362	2,959,080	12.59	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			1,839.67000	1.83967	1,815,780	12.59	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Call			4,141.55000	4.14155	4,162,300	12.86	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Put			1,176.31000	1.17631	1,157,710	12.86	0.00	0	7,500
R209	On	01/02/2018	Bond Future	9.72	Call			2,982.13000	2.98213	2,997,780	12.60	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			1,812.75000	1.81275	1,789,050	12.60	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			4,067.79000	4.06779	4,085,120	13.61	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			2,353.63000	2.35363	2,331,950	13.61	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Call			3,991.80000	3.99180	4,008,870	13.59	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			2,405.75000	2.40575	2,383,810	13.59	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Call			4,029.72000	4.02972	4,046,920	13.60	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			2,379.57000	2.37957	2,357,760	13.60	0.00	0	0
Total R209 Option												0.00	0	28,536
Total For R209												7,493,087.26	103	144,722
R210	On	02/11/2017	Bond Future			185.06846	185.06846	185.08169	185.08169			0.00	0	2,179
R210	On	01/02/2018	Bond Future			188.54017	188.54017	188.55279	188.55279			0.00	0	0
R210	On	03/05/2018	Bond Future			189.70747	189.70747	189.72219	189.72219			0.00	0	0
Total R210 Future												0.00	0	2,179
R210	On	02/11/2017	Bond Future	192.08	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Put			6,998.31000	6.99831	7,011,540		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			7,008.31000	7.00831	7,021,540		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Put			6,988.31000	6.98831	7,001,540		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Put			3,817.21000	3.81721	3,829,830		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Put			3,827.21000	3.82721	3,839,830		0.00	0	0
R210	On	01/02/2018	Bond Future	192.36	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.36	Put			3,807.21000	3.80721	3,819,830		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.44	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.44	Put			1,717.81000	1.71781	1,732,530		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Put			1,727.81000	1.72781	1,742,530		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/05/2018	Bond Future	191.46	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Put			1,737.81000	1.73781	1,752,530		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			151.17836	151.17836	151.12770	151.12770			0.00	0	4,057
R212	On	01/02/2018	Bond Future			151.97597	151.97597	151.92378	151.92378			0.00	0	0
R212	On	03/05/2018	Bond Future			154.86981	154.86981	154.81801	154.81801			0.00	0	0
Total R212 Future												0.00	0	4,057
R212	On	02/11/2017	Bond Future	152.41	Put			1,282.30000	1.28230	1,231,640		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			1,292.30000	1.29230	1,241,640		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			1,272.30000	1.27230	1,221,640		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			2,776.22000	2.77622	2,724,030		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			2,786.22000	2.78622	2,734,030		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			2,766.22000	2.76622	2,714,030		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Call			528.01000	0.52801	579,810		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			518.01000	0.51801	569,810		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			538.01000	0.53801	589,810		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	4,057
R213	On	02/11/2017	Bond Future			9.12294	85.12281	9.13882	85.01570		10.76	0.00	0	63,283
R213	On	01/02/2018	Bond Future			9.17747	86.68933	9.19392	86.57995		10.13	0.00	0	0
R213	On	03/05/2018	Bond Future			9.22744	84.75389	9.24422	84.64382		10.79	0.00	0	0
Total R213 Future												0.00	0	63,283
R213	On	02/11/2017	Bond Future	9.35	Call			2,251.52000	2.25152	2,311,110	10.84	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			844.81000	0.84481	797,290	10.84	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			2,295.07000	2.29507	2,355,460	10.84	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			822.56000	0.82256	775,840	10.84	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			2,208.35000	2.20835	2,267,150	10.83	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			867.51000	0.86751	819,200	10.83	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Call			3,056.26000	3.05626	3,116,870	10.26	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			1,572.68000	1.57268	1,523,910	10.26	0.00	0	0

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			3,096.42000	3.09642	3,157,520	10.27	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			1,548.06000	1.54806	1,499,780	10.27	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			3,016.55000	3.01655	3,076,660	10.25	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			1,597.83000	1.59783	1,548,560	10.25	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Call			4,143.10000	4.14310	4,206,530	11.04	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			2,044.82000	2.04482	1,998,180	11.04	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			4,182.81000	4.18281	4,246,600	11.04	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			2,021.28000	2.02128	1,975,000	11.04	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			4,103.55000	4.10355	4,166,610	11.03	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			2,068.60000	2.06860	2,021,590	11.03	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	63,283
R214	On	02/11/2017	Bond Future			9.64985	72.18926	9.65047	72.18492		14.14	0.00	0	44,034
R214	On	01/02/2018	Bond Future			9.70754	73.51771	9.70820	73.51313		13.16	0.00	0	0
R214	On	03/05/2018	Bond Future			9.76107	71.59060	9.76159	71.58703		14.13	0.00	0	0
Total R214 Future												0.00	0	44,034
R214	On	02/11/2017	Bond Future	9.59	Call			1,398.69000	1.39869	1,386,680	14.04	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			1,824.79000	1.82479	1,808,440	14.04	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			1,431.23000	1.43123	1,419,230	14.05	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			1,786.58000	1.78658	1,770,240	14.05	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			1,366.59000	1.36659	1,354,590	14.04	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			1,863.55000	1.86355	1,847,210	14.04	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Call			2,897.81000	2.89781	2,892,190	13.23	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			2,060.74000	2.06074	2,050,540	13.23	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			2,936.16000	2.93616	2,930,570	13.24	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			2,031.08000	2.03108	2,020,910	13.24	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			2,859.70000	2.85970	2,854,050	13.23	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			2,090.75000	2.09075	2,080,520	13.23	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Call			4,070.94000	4.07094	4,066,310	14.35	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			2,595.13000	2.59513	2,586,930	14.35	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			4,109.67000	4.10967	4,105,060	14.36	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			2,567.50000	2.56750	2,559,320	14.36	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			4,032.58000	4.03258	4,027,920	14.34	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			2,623.24000	2.62324	2,615,010	14.34	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	44,034
Total for Bond												1,457,962,731.17	13,869	1,062,069
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			580.35500	580.35500	580.03300	580.03300			0.00	0	671
GOVI	On	01/02/2018	GOVI			591.03500	591.03500	590.70500	590.70500			0.00	0	0
GOVI	On	03/05/2018	GOVI			602.04100	602.04100	601.71400	601.71400			0.00	0	0
Total GOVI Future												0.00	0	671
GOVI	On	02/11/2017	GOVI	572.45	Call			75,830.00000	7.58300	79,050,000		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			75,730.00000	7.57300	78,950,000		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			75,930.00000	7.59300	79,150,000		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			96,750.00000	9.67500	100,050,000		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			96,650.00000	9.66500	99,950,000		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			96,850.00000	9.68500	100,150,000		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			114,440.00000	11.44400	117,710,000		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			114,340.00000	11.43400	117,610,000		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			114,240.00000	11.42400	117,510,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	671
Total for GOVI												0.00	0	671
AL37	On	02/11/2017	Index Future			562.32700	562.32700	562.15300	562.15300			0.00	0	0
AL37	On	01/02/2018	Index Future			572.67600	572.67600	572.49600	572.49600			0.00	0	0
AL37	On	03/05/2018	Index Future			583.34000	583.34000	583.16500	583.16500			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			648.71300	648.71300	648.11500	648.11500			0.00	0	0
AL7T	On	01/02/2018	Index Future			660.65100	660.65100	660.04000	660.04000			0.00	0	0
AL7T	On	03/05/2018	Index Future			672.95400	672.95400	672.34100	672.34100			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			581.54800	581.54800	581.24500	581.24500			0.00	0	791
ALBI	On	01/02/2018	Index Future			592.25000	592.25000	591.93900	591.93900			0.00	0	0
ALBI	On	03/05/2018	Index Future			603.27900	603.27900	602.97100	602.97100			0.00	0	0
Total ALBI Future												0.00	0	791
Total For ALBI												0.00	0	791
IGOV	On	02/11/2017	Index Future			250.01200	250.01200	250.01800	250.01800			0.00	0	1,163
IGOV	On	01/02/2018	Index Future			254.70200	254.70200	254.70700	254.70700			0.00	0	0
IGOV	On	03/05/2018	Index Future			259.55200	259.55200	259.56000	259.56000			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	1,954
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	93.30539	93.30539	93.32389	93.32389			0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	90.27964	90.27964	90.29618	90.29618			0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	89.00826	89.00826	89.02471	89.02471			0.00	0	0
10Y ST On 21/09/2026		Interest Rate Swap	91.17683	91.17683	91.19701	91.19701			0.00	0	0
10Y ST On 21/12/2026		Interest Rate Swap	94.96459	94.96459	94.99505	94.99505			0.00	0	0
10Y ST On 15/03/2027		Interest Rate Swap	93.47732	93.47732	93.52170	93.52170			0.00	0	0
10Y ST On 21/06/2027		Interest Rate Swap	95.53726	95.53726	95.59624	95.59624			0.00	0	0
10Y ST On 20/09/2027		Interest Rate Swap	99.27448	99.27448	99.34256	99.34256			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	99.61249	99.61249	99.61249	99.61249			0.00	0	0
1Y STN On 21/12/2017		Interest Rate Swap	99.75555	99.75555	99.75251	99.75251			0.00	0	0
1Y STN On 15/03/2018		Interest Rate Swap	99.61279	99.61279	99.61103	99.61103			0.00	0	0
1Y STN On 21/06/2018		Interest Rate Swap	99.65517	99.65517	99.64827	99.64827			0.00	0	0
1Y STN On 20/09/2018		Interest Rate Swap	99.70883	99.70883	99.70376	99.70376			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	99.78690	99.78690	99.78426	99.78426			0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	98.89114	98.89114	98.88904	98.88904			0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	98.35080	98.35080	98.34539	98.34539			0.00	0	0
2Y STN On 21/09/2018		Interest Rate Swap	98.17299	98.17299	98.16774	98.16774			0.00	0	0
2Y STN On 21/12/2018		Interest Rate Swap	98.43000	98.43000	98.43000	98.43000			0.00	0	0
2Y STN On 15/03/2019		Interest Rate Swap	98.71221	98.71221	98.70688	98.70688			0.00	0	0
2Y STN On 21/06/2019		Interest Rate Swap	98.99608	98.99608	98.98910	98.98910			0.00	0	0

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			99.29629	99.29629	99.29669	99.29669			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			95.04931	95.04931	95.06127	95.06127			0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			94.20757	94.20757	94.21392	94.21392			0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			93.34067	93.34067	93.34259	93.34259			0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			93.45690	93.45690	93.45852	93.45852			0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			95.59555	95.59555	95.60361	95.60361			0.00	0	51
5Y STN On 15/03/2022 Interest Rate Swap			95.66366	95.66366	95.68106	95.68106			0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			96.81007	96.81007	96.83770	96.83770			0.00	0	0
5Y STN On 20/09/2022 Interest Rate Swap			98.98173	98.98173	99.01566	99.01566			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 :									1,457,962,731.17	13,869	1,067,245
AA05 On 22/03/2019 Spot Bond			8.46500	100.88452	8.46500	105.48533			3,573,360,924,000.00	422,133,600	1,307,733,400
Total AA05 SPOT									3,573,360,924,000.00	422,133,600	1,307,733,400
Total For AA05									3,573,360,924,000.00	422,133,600	1,307,733,400
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.46956			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	13.87862	100.00000	13.84499			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			9.44500	104.00745	9.44500	103.98123			16,320,601,090,000.00	1,727,962,000	254,031,500
Total AA07 SPOT									16,320,601,090,000.00	1,727,962,000	254,031,500
Total For AA07									16,320,601,090,000.00	1,727,962,000	254,031,500
AB01/R On 24/11/2020 Spot Bond			10.00000	110.48900	10.00000	110.46000			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	100.63256			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	100.58902			0.00	0	0
Total AB011 SPOT									0.00	0	0
Total For AB011									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB013 On 21/11/2018 Spot Bond			8.84500	101.93979	8.84500	101.91582			38,080,159,144,000.00	4,305,275,200	2,576,318,800
Total AB013 SPOT									18,080,159,144,000.00	4,305,275,200	2,576,318,800
Total For AB013									18,080,159,144,000.00	4,305,275,200	2,576,318,800
AB014L On 19/11/2019 Spot Bond			100.00000	22.84508	100.00000	22.78973			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	103.37249	10.84000	103.34285			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	23.83161	100.00000	23.77388			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	23.80767	100.00000	23.75527			0.00	0	0
Total AB017U SPOT									0.00	0	0
Total For AB017U									0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	100.23224	11.37000	100.20163			0.00	0	0
Total AB018U SPOT									0.00	0	0
Total For AB018U									0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	17.89576	100.00000	17.85194			0.00	0	0
Total AB019U SPOT									0.00	0	0
Total For AB019U									0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	100.28569	11.81000	100.25390			0.00	0	0
Total AB020U SPOT									0.00	0	0
Total For AB020U									0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	11.44837	100.00000	11.42033			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	15.81317	100.00000	15.77487			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	17.11580	100.00000	17.08907			0.00	0	0
Total AB024U SPOT									0.00	0	0
Total For AB024U									0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	15.29921	100.00000	15.26214			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	15.97316	100.00000	15.93801			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	11.50801	100.00000	11.48523			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	13.02842	100.00000	12.99686			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	12.74195	100.00000	12.68592			0.00	0	0
Total AB030U SPOT									0.00	0	0
Total For AB030U									0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	111.31500	10.00000	111.28600			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			4.45000	160.12896	4.45000	267.32147			0.00	0	60,000,000
Total ABCPI3 SPOT									0.00	0	60,000,000
Total For ABCPI3									0.00	0	60,000,000
ABF19L On 21/04/2022 Spot Bond			100.00000	10.84846	100.00000	10.81458			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	100.09292			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	101.19765			0.00	0	3,000,000,000
Total ABFN08 SPOT									0.00	0	3,000,000,000
Total For ABFN08									0.00	0	3,000,000,000
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	99.83642			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	100.77871			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	101.26295			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	101.33604				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	100.68173				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	101.08099				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	100.95862				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	100.82398				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	101.95153				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	100.27843				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond				100.00000	0.00000	100.28803				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2: On 30/05/2024 Spot Bond				100.00000	0.00000	100.29602				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond				100.00000	0.00000	100.17412				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			10.84500	103.32094	10.84500	104.62969				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	97.91216				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	99.12718			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	93.66871			0.00	90,000,000	45,000,000
Total ABK12 SPOT									0.00	90,000,000	45,000,000
Total For ABK12									0.00	90,000,000	45,000,000
ABK2 On 24/05/2018 Spot Bond			9.79500	100.14425	9.79500	102.61703			0.00	0	0
Total ABK2 SPOT									0.00	0	0
Total For ABK2									0.00	0	0
ABK3 On 07/11/2018 Spot Bond				100.00000	0.00000	100.07914			0.00	0	8,000,000
Total ABK3 SPOT									0.00	0	8,000,000
Total For ABK3									0.00	0	8,000,000
ABK3/J On 07/11/2018 Spot Bond			100.00000	43.38794	100.00000	43.28284			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	99.81077			0.00	0	8,000,000
Total ABK4 SPOT									0.00	0	8,000,000
Total For ABK4									0.00	0	8,000,000
ABK4/J On 24/05/2018 Spot Bond			100.00000	58.62675	100.00000	58.48472			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	99.41390			0.00	210,000,000	105,000,000
Total ABK5 SPOT									0.00	210,000,000	105,000,000
Total For ABK5									0.00	210,000,000	105,000,000
ABK5/J On 31/10/2018 Spot Bond			100.00000	43.60853	100.00000	43.50288			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	100.15597			0.00	0	8,000,000
Total ABK6 SPOT									0.00	0	8,000,000
Total For ABK6									0.00	0	8,000,000
ABK7 On 03/06/2019 Spot Bond				100.00000	0.00000	96.86927			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	93.71231			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	96.72984			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			6.39000	148.65388	6.39000	149.41301			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			6.38000	103.39211	6.38000	131.61175			0.00	0	0
Total ABKI02 SPOT									0.00	0	0
Total For ABKI02									0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	15.09992	100.00000	15.07523			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			7.64000	93.81105	7.64000	110.54301			0.00	0	0
Total ABKI03 SPOT									0.00	0	0
Total For ABKI03									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	7.65743	100.00000	7.64491			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	94.79567	8.50000	107.82826			0.00	0	0
Total ABKI04 SPOT									0.00	0	0
Total For ABKI04									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	6.82023	100.00000	6.80477			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	88.63415			0.00	0	11,800,000,000	
Total ABKS1 SPOT								0.00	0	11,800,000,000	
Total For ABKS1								0.00	0	11,800,000,000	
ABN05 On 18/04/2021 Spot Bond			3.65000	186.65687	3.65000	186.62632			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			5.86630	97.81480	5.86630	97.82779			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			5.86630	97.81480	5.86630	97.82779			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	119.54239	3.47000	120.09999			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			3.26000	125.57950	3.26000	173.34419			0.00	0	0
Total ABN62 SPOT									0.00	0	0
Total For ABN62									0.00	0	0
ABN63 On 07/12/2033 Spot Bond			3.17000	137.59915	3.17000	220.72337			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			9.33000	93.60345	9.33000	93.57988			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	102.40948			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	134.46500			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			9.83000	106.36647	9.83000	106.33858			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			8.47000	97.85771	8.47000	97.83554			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			10.37500	103.08150	10.37500	103.05301			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	100.00003			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	101.06007			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			6.17000	101.71547	6.17000	101.69868		6,942,140,331,000.00	1,125,144,300	375,048,100	
Total ABS10 SPOT								6,942,140,331,000.00	1,125,144,300	375,048,100	
Total For ABS10								6,942,140,331,000.00	1,125,144,300	375,048,100	
ABS11 On 09/04/2021 Spot Bond			8.59500	106.53013	8.59500	106.50564		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			8.67500	104.39116	8.67500	104.36707		4,007,183,760,000.00	461,923,200	115,480,800	
Total ABS12 SPOT								4,007,183,760,000.00	461,923,200	115,480,800	
Total For ABS12								4,007,183,760,000.00	461,923,200	115,480,800	
ABS12/ On 14/05/2020 Spot Bond			9.20000	103.16052	9.20000	103.13531		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			9.17500	105.02222	9.17500	104.99662		27,156,851,290,000.00	2,959,874,800	736,004,000	
Total ABS13 SPOT								27,156,851,290,000.00	2,959,874,800	736,004,000	
Total For ABS13								27,156,851,290,000.00	2,959,874,800	736,004,000	
ABS14 On 11/11/2020 Spot Bond			8.43500	105.47089	8.43500	105.44721		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			9.01000	106.32993	9.01000	106.30448		0.00	0	0	
Total ABS15 SPOT								0.00	0	0	
Total For ABS15								0.00	0	0	
ABS16 On 11/11/2025 Spot Bond			9.72500	107.19144	9.72500	107.16378		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			9.71000	109.44768	9.71000	109.41948		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			9.18000	107.54584	9.18000	107.51961		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			8.34500	101.94073	8.34500	101.91796		14,766,340,642,000.00	1,769,483,600	442,370,900	
Total ABS6 SPOT								14,766,340,642,000.00	1,769,483,600	442,370,900	
Total For ABS6								14,766,340,642,000.00	1,769,483,600	442,370,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7 On 11/09/2026 Spot Bond			9.72500	94.55982	9.72500	94.53501			92,902,462,090,000.00	9,552,952,400	6,679,829,000
Total ABS7 SPOT									12,902,462,090,000.00	9,552,952,400	6,679,829,000
Total For ABS7									12,902,462,090,000.00	9,552,952,400	6,679,829,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	8.88158	100.00000	8.86171			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			3.49000	281.13625	3.49000	281.09145			0.00	0	72,300,000
Total ABSI2 SPOT									0.00	0	72,300,000
Total For ABSI2									0.00	0	72,300,000
ABSI4 On 31/01/2022 Spot Bond			2.88000	143.51417	2.88000	146.37607			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	12.33883	100.00000	1.00226			0.00	0	0
Total ABT01U SPOT									0.00	0	0
Total For ABT01U									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.06939	100.00000	0.06920			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	64.95747	100.00000	64.80011			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	91.64243			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	111.31500	10.00000	111.28600			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	99.78094			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	99.77465			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	99.77216			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL09€ On 20/12/2025 Spot Bond				100.00000	0.00000	99.77700			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0
ACL10€ On 20/12/2017 Spot Bond				100.00000	0.00000	99.78815			0.00	0	0
Total ACL100 SPOT									0.00	0	0
Total For ACL100									0.00	0	0
ACL10€ On 20/12/2019 Spot Bond			8.69500	102.18089	8.69500	102.42528			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	207.22608			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	207.31560			0.00	0	0
Total ACL128 SPOT									0.00	0	0
Total For ACL128									0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	99.78322			0.00	0	0
Total ACL129 SPOT									0.00	0	0
Total For ACL129									0.00	0	0
ACL14€ On 25/11/2020 Spot Bond			10.00000	111.31500	10.00000	111.28600			0.00	0	0
Total ACL142/JIBAR SPOT									0.00	0	0
Total For ACL142/JIBAR									0.00	0	0
ACL14€ On 20/12/2021 Spot Bond				100.00000	0.00000	99.78252			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	99.78334	10.23000	99.75629			0.00	0	0
Total ACL161 SPOT									0.00	0	0
Total For ACL161									0.00	0	0
ACL167 On 20/06/2019 Spot Bond			8.97500	103.54581	8.97500	103.52097			0.00	0	0
Total ACL167 SPOT									0.00	0	0
Total For ACL167									0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				100.00000	0.00000	99.78339			0.00	0	0
Total ACL174 SPOT									0.00	0	0
Total For ACL174									0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				100.00000	0.00000	99.79541			0.00	0	0
Total ACL175 SPOT									0.00	0	0
Total For ACL175									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	100.82649				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	99.79294				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	99.78442				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	99.78144				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	99.77830				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	99.77767				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	99.77767				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	99.78815				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	99.77360				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	99.77360				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	144.36341				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	145.32859				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL20€ On 20/03/2018 Spot Bond				100.00000	0.00000	99.80196				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL21€ On 20/05/2018 Spot Bond				100.00000	0.00000	100.47427				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL21€ On 20/09/2018 Spot Bond				100.00000	0.00000	99.79728				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL21€ On 20/06/2018 Spot Bond				100.00000	0.00000	99.57502				0.00	0	1,250,000,000
Total ACL213 SPOT										0.00	0	1,250,000,000
Total For ACL213										0.00	0	1,250,000,000
ACL21€ On 20/09/2020 Spot Bond				100.00000	0.00000	92.58378				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL21€ On 20/09/2018 Spot Bond				100.00000	0.00000	99.79994				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL21€ On 20/12/2018 Spot Bond				100.00000	0.00000	99.80019				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	99.78541				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL21€ On 11/05/2020 Spot Bond				100.00000	0.00000	100.79273				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL21€ On 26/01/2021 Spot Bond				100.00000	0.00000	101.21678				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL22€ On 26/01/2021 Spot Bond				100.00000	0.00000	101.19898				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	99.78635				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL222 On 20/09/2021 Spot Bond				100.00000	0.00000	99.78997				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	99.83425				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	82.68652	100.00000	82.50358				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	82.68652	100.00000	82.50358				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	100.39979				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	100.18271				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	61.65818	100.00000	61.50881				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	100.67521				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	101.40455				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	101.44932				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	101.59846				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	101.35980				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	101.37473				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AHF3A4									0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				100.00000	0.00000	101.74754			0.00	0	0
Total AHF3B2 SPOT									0.00	0	0
Total For AHF3B2									0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				100.00000	0.00000	101.67305			0.00	0	0
Total AHF3B3 SPOT									0.00	0	0
Total For AHF3B3									0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.00000	0.00000	102.28278			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	102.06000			0.00	0	0
Total AHF3C3 SPOT									0.00	0	0
Total For AHF3C3									0.00	0	0
AHL01U On 15/04/2020 Spot Bond			100.00000	42.45327	100.00000	42.34380			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1AU On 15/04/2020 Spot Bond			100.00000	16.52515	100.00000	16.48254			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	11.34375	100.00000	11.31352			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	9.24199	100.00000	9.21736			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			8.19500	100.46742	8.19500	100.44549		7,294,756,304,000.00	890,147,200	222,536,800	
Total AIR01 SPOT								7,294,756,304,000.00	890,147,200	222,536,800	
Total For AIR01								7,294,756,304,000.00	890,147,200	222,536,800	
AIR02 On 30/04/2023 Spot Bond			9.96500	111.53767	9.96500	111.50804		3,282,865,614,000.00	329,439,600	82,359,900	
Total AIR02 SPOT								3,282,865,614,000.00	329,439,600	82,359,900	
Total For AIR02								3,282,865,614,000.00	329,439,600	82,359,900	
AIR04 On 29/05/2024 Spot Bond			9.29500	102.41769	9.29500	102.39241		3,708,396,406,000.00	398,966,800	99,380,600	
Total AIR04 SPOT								3,708,396,406,000.00	398,966,800	99,380,600	
Total For AIR04								3,708,396,406,000.00	398,966,800	99,380,600	
AIR04U On 26/10/2029 Spot Bond			100.00000	15.77492	100.00000	15.74000		0.00	0	0	
Total AIR04U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.50500	99.35007	10.50500	99.32243				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			3.57000	175.48295	3.57000	175.45460				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	101.92431				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	102.60602				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	100.98932				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	101.35251				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	100.44906				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	100.46112				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	92.99241	100.00000	92.76280				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	89.95377	100.00000	89.73909				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	41.08008	100.00000	40.98057				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	41.02664	100.00000	40.92725				0.00	0	0
Total AS127U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	4.57089	100.00000	4.56442				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	0.12205	100.00000	0.12191				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	12.91148	100.00000	12.88020				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	20.35153	100.00000	20.30223				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	38.93076	100.00000	38.83541				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	99.79547				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN02 On 07/12/2033 Spot Bond			3.42000	239.72966	3.42000	239.69192				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	98.73681				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	100.78522				0.00	0	0
Total ASN036 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN036										0.00	0	0
ASN03: On 07/12/2033 Spot Bond			3.43500	213.68266	3.43500	213.64893				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
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	101.41639				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond				100.00000	0.00000	101.26286				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	101.15461				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	101.06041				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	99.64142				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 01/06/2018 Spot Bond				100.00000	0.00000	100.23921				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	99.90646				0.00	0	0
Total ASN068 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond				100.00000	0.00000	100.86457				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 02/07/2018 Spot Bond				100.00000	0.00000	95.96281				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	99.75632				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	99.79280				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	100.00003				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	99.41225				0.00	134,000,000	41,200,000
Total ASN083 SPOT										0.00	134,000,000	41,200,000
Total For ASN083										0.00	134,000,000	41,200,000
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	100.19209				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	101.89706				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	117.04268				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	101.57745				0.00	0	0
Total ASN090 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total For ASN091									0.00	0	0
ASN09 On 21/10/2020 Spot Bond				100.00000	0.00000	101.31023			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	100.80611			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	75.58988			0.00	0	0
Total ASN099 SPOT									0.00	0	0
Total For ASN099									0.00	0	0
ASN11 On 02/12/2020 Spot Bond				100.00000	0.00000	100.17530			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	99.78695			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	100.09321			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	101.10905			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	99.72538			0.00	0	0
Total ASN121 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN121										0.00	0	0
ASN12: On 20/03/2019 Spot Bond				100.00000	0.00000	99.79126				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN12: On 24/02/2019 Spot Bond				100.00000	0.00000	100.45227				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	100.45543				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	100.44503				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN13: On 03/03/2019 Spot Bond				100.00000	0.00000	100.17344				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13: On 03/03/2019 Spot Bond				100.00000	0.00000	100.17202				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	99.72778				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	87.62000				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			3.61000	142.10367	3.61000	142.08063				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	87.45891				0.00	0	0
Total ASN141 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN141										0.00	0	0
ASN14: On 20/06/2020 Spot Bond				100.00000	0.00000	101.99046				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
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	100.95504				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	100.95504				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			3.65500	141.84382	3.65500	141.82066				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	109.36725				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond				100.00000	0.00000	100.17911				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			4.16000	159.98356	4.16000	159.95520				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN159										0.00	0	0
ASN16 On 08/08/2021 Spot Bond				100.00000	0.00000	100.87531				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16 On 19/08/2021 Spot Bond				100.00000	0.00000	100.53090				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	99.77355				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17 On 22/11/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17 On 02/12/2019 Spot Bond				100.00000	0.00000	100.16782				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	99.76115				0.00	0	0
Total ASN181 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN181										0.00	0	0
ASN18: On 11/10/2017 Spot Bond				100.00000	0.00000	101.42376				0.00	0	0
Total ASN184 SPOT										0.00	0	0
Total For ASN184										0.00	0	0
ASN18: On 25/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN185 SPOT										0.00	0	0
Total For ASN185										0.00	0	0
ASN18: On 05/12/2017 Spot Bond				100.00000	0.00000	100.12976				0.00	0	0
Total ASN189 SPOT										0.00	0	0
Total For ASN189										0.00	0	0
ASN19: On 12/06/2020 Spot Bond				100.00000	0.00000	99.97753				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	99.59060				0.00	0	0
Total ASN191 SPOT										0.00	0	0
Total For ASN191										0.00	0	0
ASN19: On 27/06/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN192 SPOT										0.00	0	0
Total For ASN192										0.00	0	0
ASN19: On 12/07/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0
ASN19: On 30/06/2022 Spot Bond				100.00000	0.00000	101.21720				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			3.67000	105.92138	3.67000	105.90404				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	99.79774				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN198									0.00	0	0
ASN19: On 01/07/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN199 SPOT									0.00	0	0
Total For ASN199									0.00	0	0
ASN20: On 25/07/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN200 SPOT									0.00	0	0
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	99.79577			0.00	0	200,000,000
Total ASN203 SPOT									0.00	0	200,000,000
Total For ASN203									0.00	0	200,000,000
ASN20: On 20/06/2022 Spot Bond				100.00000	0.00000	99.78208			0.00	0	0
Total ASN204 SPOT									0.00	0	0
Total For ASN204									0.00	0	0
ASN20: On 25/08/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN207 SPOT									0.00	0	0
Total For ASN207									0.00	0	0
ASN20: On 24/08/2021 Spot Bond				100.00000	0.00000	100.52234			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	100.56769			0.00	0	0
Total ASN209 SPOT									0.00	0	0
Total For ASN209									0.00	0	0
ASN21: On 28/08/2020 Spot Bond				100.00000	0.00000	100.28825			0.00	0	0
Total ASN210 SPOT									0.00	0	0
Total For ASN210									0.00	0	0
ASN21: On 05/03/2018 Spot Bond				100.00000	0.00000	100.15142			0.00	0	0
Total ASN211 SPOT									0.00	0	0
Total For ASN211									0.00	0	0
ASN21: On 02/09/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN212 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN212									0.00	0	0
ASN21 On 01/09/2021 Spot Bond			100.00000	8.90660	100.00000	3.14295			0.00	0	0
Total ASN213 SPOT									0.00	0	0
Total For ASN213									0.00	0	0
ASN21 On 29/08/2022 Spot Bond			100.00000	1.74308	100.00000	1.73415			0.00	0	24,600,000,000
Total ASN214 SPOT									0.00	0	24,600,000,000
Total For ASN214									0.00	0	24,600,000,000
ASN38 On 20/12/2017 Spot Bond			100.00000	97.87234	100.00000	97.61273			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	97.87234	100.00000	97.61273			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	97.87234	100.00000	97.61273			0.00	0	0
Total ASN40U SPOT									0.00	0	0
Total For ASN40U									0.00	0	0
ASN50 On 16/03/2018 Spot Bond			100.00000	66.05886	100.00000	65.89883			0.00	0	0
Total ASN50U SPOT									0.00	0	0
Total For ASN50U									0.00	0	0
ASN75 On 20/09/2020 Spot Bond			100.00000	13.55191	100.00000	13.51908			0.00	0	0
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0
ASN89 On 02/10/2018 Spot Bond			100.00000	45.55182	100.00000	45.44147			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	99.97898			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			8.34500	105.81869	8.34500	105.79505		13,637,529,182,000.00	1,634,215,600	408,553,900	
Total BAW11 SPOT								13,637,529,182,000.00	1,634,215,600	408,553,900	
Total For BAW11								13,637,529,182,000.00	1,634,215,600	408,553,900	
BAW17 On 05/12/2018 Spot Bond			100.00000		0.00000	100.11637		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	39.34596	100.00000	39.24959		0.00	0	0	
Total BAW17/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 BAW17/JIBAR									0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.03051			0.00	655,262,100	218,420,700
Total BAW18 SPOT									0.00	655,262,100	218,420,700
Total For BAW18									0.00	655,262,100	218,420,700
BAW19 On 05/12/2020 Spot Bond			9.04500	103.97459	9.04500	103.94945			18,381,249,000.00	2,032,200	1,000,000,000
Total BAW19 SPOT									18,381,249,000.00	2,032,200	1,000,000,000
Total For BAW19									18,381,249,000.00	2,032,200	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			9.14500	104.88460	9.14500	104.85912			4,271,333,202,000.00	467,067,600	37,347,700
Total BAW21 SPOT									4,271,333,202,000.00	467,067,600	37,347,700
Total For BAW21									4,271,333,202,000.00	467,067,600	37,347,700
BAW21 On 24/03/2022 Spot Bond			9.30000	104.31977	9.30000	104.29400			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	100.09319			0.00	0	0
Total BAW22 SPOT									0.00	0	0
Total For BAW22									0.00	0	0
BAW23 On 15/10/2017 Spot Bond			100.00000	93.71466	100.00000	93.47979			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	102.55523			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	100.83795			0.00	0	0
Total BAW25 SPOT									0.00	0	0
Total For BAW25									0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	15.52562	100.00000	15.47715			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	13.59453	100.00000	13.55209			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	100.02799			0.00	0	0
Total BAW28 SPOT									0.00	0	0
Total For BAW28									0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	102.01836			0.00	0	0
Total BAW3 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAW3										0.00	0	0
BAW8 On 02/10/2017 Spot Bond			6.73500	104.58404	6.73500	104.56482				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			9.32000	102.08704	9.32000	102.06110				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	102.35247				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	102.29249				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	102.34214				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	101.88064				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	99.52819				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	101.50127				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	100.07523				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	102.34248				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	102.34258				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	102.48821				0.00	0	0
Total BAYA51 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA51										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	102.51145				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	101.99450				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	102.51158				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA54 On 31/03/2018 Spot Bond				100.00000	0.00000	102.26441				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	102.59086				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA57 On 30/06/2020 Spot Bond				100.00000	0.00000	102.51151				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			12.85000	103.64554	12.85000	103.61046				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			12.09500	103.15621	12.09500	103.50316				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	102.51148				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	102.98793				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	102.98773				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	102.98782				0.00	0	0
Total BAYB07 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				100.00000	0.00000	108.08817				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond				100.00000	0.00000	103.08709				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	22.36449	100.00000	22.31031				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	20.35419	100.00000	20.30489				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	12.56433	100.00000	12.53389				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	12.56433	100.00000	12.53389				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	15.19086	100.00000	15.15406				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6U On 30/06/2035 Spot Bond			100.00000	13.16263	100.00000	13.13074				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC121U On 24/11/2017 Spot Bond			100.00000	86.79167	100.00000	86.59396				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	101.51460				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	100.64183				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	101.25920	8.65000	104.03731				0.00	0	0
Total BCJ12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BCJ12									0.00	0	0
BCJ13 On 20/04/2018 Spot Bond				100.00000	0.00000	101.27764			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			8.44500	94.77001	8.44500	186.43924			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			8.44500	96.08692	8.44500	186.92221			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			8.83000	98.42462	8.83000	98.40139			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			7.59500	103.00172	7.59500	102.98086			0.00	0	0
Total BEER02 SPOT									0.00	0	0
Total For BEER02									0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	9.01030	100.00000	8.98848			0.00	0	0
Total BG1A7U SPOT									0.00	0	0
Total For BG1A7U									0.00	0	0
BG1A8U On 21/11/2032 Spot Bond			100.00000	7.79728	100.00000	7.77838			0.00	0	0
Total BG1A8U SPOT									0.00	0	0
Total For BG1A8U									0.00	0	0
BG1B2U On 21/11/2032 Spot Bond			100.00000	7.79728	100.00000	7.77838			0.00	0	0
Total BG1B2U SPOT									0.00	0	0
Total For BG1B2U									0.00	0	0
BG1C2U On 21/11/2032 Spot Bond			100.00000	8.27194	100.00000	8.25189			0.00	0	0
Total BG1C2U SPOT									0.00	0	0
Total For BG1C2U									0.00	0	0
BG1D2U On 21/11/2032 Spot Bond			100.00000	8.43016	100.00000	8.40973			0.00	0	0
Total BG1D2U SPOT									0.00	0	0
Total For BG1D2U									0.00	0	0
BG1E2U On 21/11/2032 Spot Bond			100.00000	11.06718	100.00000	11.04037			0.00	0	0
Total BG1E2U SPOT									0.00	0	0
Total For BG1E2U									0.00	0	0
BG1F2U On 21/11/2032 Spot Bond			100.00000	15.28641	100.00000	15.24939			0.00	0	0
Total BG1F2U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BG1F2U									0.00	0	0
BGL01 On 19/11/2019 Spot Bond				100.00000	0.00000	101.18992			0.00	0	2,350,000,000
Total BGL01 SPOT									0.00	0	2,350,000,000
Total For BGL01									0.00	0	2,350,000,000
BGL02 On 19/11/2019 Spot Bond			9.39500	106.17206	9.39500	106.14558			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	103.16055			0.00	0	1,854,000,000
Total BGL03 SPOT									0.00	0	1,854,000,000
Total For BGL03									0.00	0	1,854,000,000
BGL04 On 05/02/2020 Spot Bond			9.84500	101.44647	9.84500	101.41999			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			10.69500	101.91602	10.69500	101.88669			0.00	0	0
Total BGL05 SPOT									0.00	0	0
Total For BGL05									0.00	0	0
BGL06 On 04/09/2020 Spot Bond				100.00000	0.00000	101.35440			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			11.32500	102.09294	11.32500	102.06188			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	100.20306			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			10.69500	106.95345	10.69500	106.92318			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	101.04728			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			11.07500	104.80516	11.07500	108.30115			0.00	0	0
Total BGL11 SPOT									0.00	0	0
Total For BGL11									0.00	0	0
BGL12 On 20/08/2021 Spot Bond				100.00000	0.00000	102.24925			0.00	0	0
Total BGL12 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BGL12										0.00	0	0
BGL13 On 20/08/2021 Spot Bond			10.94500	103.20583	10.94500	103.17595				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	101.16738				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	99.80244				0.00	0	300,000,000
Total BGL15 SPOT										0.00	0	300,000,000
Total For BGL15										0.00	0	300,000,000
BGL16 On 25/05/2022 Spot Bond				100.00000	0.00000	100.50989				0.00	9,960,000,000	9,960,000,000
Total BGL16 SPOT										0.00	9,960,000,000	9,960,000,000
Total For BGL16										0.00	9,960,000,000	9,960,000,000
BGL17 On 14/08/2024 Spot Bond				100.00000	0.00000	100.84511				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGR04 On 28/02/2018 Spot Bond				100.00000	0.00000	104.67466				0.00	0	0
Total BGR04 SPOT										0.00	0	0
Total For BGR04										0.00	0	0
BGT01 On 12/09/2022 Spot Bond			100.00000	12.33883	100.00000	1.00226			030,000,000,000,000.00	160,300,000,000	150,000,000,000	
Total BGT01 SPOT									30,000,000,000,000.00	160,300,000,000	150,000,000,000	
Total For BGT01									30,000,000,000,000.00	160,300,000,000	150,000,000,000	
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.53450				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	101.00037				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			8.24500	102.76910	8.24500	102.74642				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	101.81127				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	101.85107				0.00	0	0
Total BID08 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BID08										0.00	0	0
BPPF0 On 22/03/2018 Spot Bond				100.00000	0.00000	101.85264				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	102.00745				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	100.85703				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC18 On 11/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC181 SPOT										0.00	0	0
Total For BTC181										0.00	0	0
BTC18 On 18/09/2017 Spot Bond				100.00000	0.00000	99.85331				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	99.62137				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	99.47449				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	99.32713				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	98.82299				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	98.63697				0.00	0	0
Total BTC187 SPOT										0.00	0	0
Total For BTC187										0.00	0	0
BTC18 On 04/12/2017 Spot Bond				100.00000	0.00000	98.30171				0.00	0	0
Total BTC188 SPOT										0.00	0	0
Total For BTC188										0.00	0	0
BTC18 On 12/12/2017 Spot Bond			100.00000	80.04386	100.00000	82.20721				0.00	0	0
Total BTC189 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BTC189										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	101.93190				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	101.99403				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	100.51962				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	100.81042				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	100.83198				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	13.40874	100.00000	13.37626				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	13.33873	100.00000	13.30642				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	13.44375	100.00000	13.41118				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	13.44375	100.00000	13.41118				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	67.16845	100.00000	67.00573				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	20.65808	100.00000	20.60804				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			14.54500	97.32176	14.54500	97.28403				0.00	0	0
Total CBL12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	102.27180				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			12.34500	100.30283	12.34500	100.27019				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	100.67383				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			11.84500	99.25635	11.84500	99.22532				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	99.39668				0.00	0	0
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			9.39500	100.90217	9.39500	100.87699				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	100.63346				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	101.07302				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	100.88029				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			9.69500	108.13070	9.69500	108.10289				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	100.70679				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			10.25000	112.67452	10.25000	112.64375				0.00	0	0
Total CCT01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.58500	112.80551	9.58500	112.77665			10,644,510,564,000.00	1,110,538,400	273,600,200
Total CCT02 SPOT									10,644,510,564,000.00	1,110,538,400	273,600,200
Total For CCT02									10,644,510,564,000.00	1,110,538,400	273,600,200
CCT03 On 15/03/2025 Spot Bond			10.02500	105.80108	10.02500	105.77296			68,848,788,740,000.00	6,867,709,600	1,324,290,600
Total CCT03 SPOT									68,848,788,740,000.00	6,867,709,600	1,324,290,600
Total For CCT03									68,848,788,740,000.00	6,867,709,600	1,324,290,600
CCT04 On 17/07/2027 Spot Bond			9.75500	110.76838	9.75500	103.00478			29,543,374,533,000.00	3,028,536,600	1,009,512,200
Total CCT04 SPOT									29,543,374,533,000.00	3,028,536,600	1,009,512,200
Total For CCT04									29,543,374,533,000.00	3,028,536,600	1,009,512,200
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	102.04935			0.00	0	0
Total CGR14 SPOT									0.00	0	0
Total For CGR14									0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	111.31500	10.00000	111.28590			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	102.39471			0.00	0	0
Total CGR16 SPOT									0.00	0	0
Total For CGR16									0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	101.46159			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	61.27744	100.00000	61.12899			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	56.85904	100.00000	56.71979			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	66.24206	100.00000	66.08158			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	102.01116			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	101.03941			0.00	400,000,000	200,000,000
Total CGR23 SPOT									0.00	400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR23										0.00	400,000,000	200,000,000
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	102.53314				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	102.37758				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	100.51668				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	100.82869				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	101.07112				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	101.90072				0.00	0	0
Total CGR31 SPOT										0.00	0	0
Total For CGR31										0.00	0	0
CGR32 On 21/07/2020 Spot Bond				100.00000	0.00000	101.64378				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	102.76736				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	103.34101				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	100.38911				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	101.94384				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	29.47698	100.00000	29.40478				0.00	0	0
Total CIG09U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CIG09U										0.00	0	0
CIG10 On 29/07/2019 Spot Bond				100.00000	0.00000	101.17431				0.00	0	0
Total CIG10 SPOT										0.00	0	0
Total For CIG10										0.00	0	0
CIG11 On 29/07/2020 Spot Bond				100.00000	0.00000	101.20483				0.00	0	0
Total CIG11 SPOT										0.00	0	0
Total For CIG11										0.00	0	0
CIG12 On 29/07/2021 Spot Bond				100.00000	0.00000	101.25362				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	21.12814	100.00000	21.07696				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	21.12814	100.00000	21.07696				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	21.12814	100.00000	21.07696				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	23.36557	100.00000	23.30897				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	101.97574	10.11000	101.94841				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	139.56461	3.14000	139.47416				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.58000	98.21640	3.58000	136.51947				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	111.31500	10.00000	111.28600				0.00	0	0
Total CLN230/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 CLN230/JIBAR										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	111.31500	10.00000	111.28600				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	95.16933	13.50000	95.13555				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	100.43011	9.35000	100.40544				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			8.77500	105.68438	8.77500	105.65971				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN29 On 25/11/2020 Spot Bond			10.00000	111.31500	10.00000	111.28600				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN29 On 20/12/2017 Spot Bond				100.00000	0.00000	99.76483				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	154.95526				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	99.90126				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	156.41166				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	154.57365				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN30 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
CLN31 On 14/11/2022 Spot Bond				100.00000	0.00000	100.76014				0.00	0	0
Total CLN313 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			10.61000	98.93284	10.61000	98.90505				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			11.13000	95.48012	11.13000	95.45202				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	99.76124				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	100.74508				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	101.15118				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	103.21150	8.80500	103.18734				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	99.77931				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	99.77571				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	99.76163				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	99.91012				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	99.75461				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN337									0.00	0	0
CLN34 On 20/12/2018 Spot Bond				100.00000	0.00000	100.39636			0.00	0	0
Total CLN340 SPOT									0.00	0	0
Total For CLN340									0.00	0	0
CLN34 On 20/12/2023 Spot Bond				100.00000	0.00000	99.74476			0.00	0	0
Total CLN343 SPOT									0.00	0	0
Total For CLN343									0.00	0	0
CLN34 On 20/12/2018 Spot Bond				100.00000	0.00000	99.80019			0.00	0	0
Total CLN344 SPOT									0.00	0	0
Total For CLN344									0.00	0	0
CLN34 On 20/12/2023 Spot Bond				100.00000	0.00000	98.86593			0.00	0	0
Total CLN345 SPOT									0.00	0	0
Total For CLN345									0.00	0	0
CLN35 On 28/10/2018 Spot Bond				100.00000	0.00000	101.08759			0.00	0	0
Total CLN350 SPOT									0.00	0	0
Total For CLN350									0.00	0	0
CLN35 On 30/04/2018 Spot Bond				100.00000	0.00000	101.07187			0.00	0	0
Total CLN358 SPOT									0.00	0	0
Total For CLN358									0.00	0	0
CLN36 On 20/03/2019 Spot Bond				100.00000	0.00000	99.80556			0.00	0	0
Total CLN360 SPOT									0.00	0	0
Total For CLN360									0.00	0	0
CLN36 On 20/03/2024 Spot Bond			9.79000	103.37721	9.79000	103.35036		4,507,515,716,000.00	460,420,400	35,684,800	
Total CLN362 SPOT								4,507,515,716,000.00	460,420,400	35,684,800	
Total For CLN362								4,507,515,716,000.00	460,420,400	35,684,800	
CLN36 On 20/03/2024 Spot Bond				100.00000	0.00000	99.78917			0.00	0	0
Total CLN363 SPOT									0.00	0	0
Total For CLN363									0.00	0	0
CLN36 On 06/08/2023 Spot Bond				100.00000	0.00000	101.03483			0.00	0	0
Total CLN364 SPOT									0.00	0	0
Total For CLN364									0.00	0	0
CLN36 On 20/03/2024 Spot Bond			11.93000	104.39387	11.93000	104.36101			0.00	0	0
Total CLN365 SPOT									0.00	0	0
Total For CLN365									0.00	0	0
CLN36 On 06/08/2023 Spot Bond				100.00000	0.00000	101.07251			0.00	0	0
Total CLN366 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			11.96000	104.40158	11.96000	104.36864				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 06/08/2023 Spot Bond				100.00000	0.00000	99.36477				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	101.24363				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	99.74720				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	99.79215				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	99.78805				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	99.78820				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			9.09500	102.11124	9.09500	102.08656				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	95.60246				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	97.81112	10.98000	97.78270				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	99.76748	11.00000	99.73846				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	99.76376				0.00	0	0
Total CLN382 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN382										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			11.72000	101.22579	11.72000	101.19447				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	99.74269				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	99.78792				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	101.31338				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	99.77490				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 20/12/2019 Spot Bond				100.00000	0.00000	104.90803				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.00000	0.00000	99.78684				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				100.00000	0.00000	100.16510				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				100.00000	0.00000	99.77016				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				100.00000	0.00000	100.17984				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.00000	0.00000	100.72097				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	100.71720				0.00	0	0
Total CLN399 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	99.78673				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 21/02/2018 Spot Bond				100.00000	0.00000	100.64263				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN406 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
CLN407 On 20/06/2020 Spot Bond				100.00000	0.00000	99.78552				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond				100.00000	0.00000	101.67259				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	99.76382				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	99.76262				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	101.68004				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	101.65277				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	99.72053				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	99.75419				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	101.77676				0.00	0	0
Total CLN416 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN416										0.00	0	0
CLN416 On 20/09/2020 Spot Bond			4.00000	99.91394	4.00000	115.66632				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN417 On 23/09/2020 Spot Bond				100.00000	0.00000	102.36958				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				100.00000	0.00000	99.74220				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	48.77332	7.01000	48.76427				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	99.73979				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond				100.00000	0.00000	101.62286				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond				100.00000	0.00000	110.54730				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				100.00000	0.00000	106.51000				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	107.56110				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	102.55482				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	107.33250				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2018 Spot Bond				100.00000	0.00000	101.85076				0.00	0	0
Total CLN427 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN427										0.00	0	0
CLN427 On 15/11/2020 Spot Bond				100.00000	0.00000	100.71846				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN428 On 20/12/2020 Spot Bond				100.00000	0.00000	99.69185				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				100.00000	0.00000	118.72054				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				100.00000	0.00000	116.14307				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				100.00000	0.00000	115.25712				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				100.00000	0.00000	121.52148				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	119.54812				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond				100.00000	0.00000	99.76506				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	99.77591				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	101.03581				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	99.57270				0.00	0	0
Total CLN441 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN441										0.00	0	0
CLN44 On 23/05/2021 Spot Bond				100.00000	0.00000	100.51839				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN44 On 24/05/2021 Spot Bond			9.44500	109.20758	9.44500	109.18020				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN45 On 31/01/2022 Spot Bond			4.28000	138.29109	4.28000	138.26621				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN45 On 31/01/2025 Spot Bond			6.32000	99.36502	6.32000	99.34178				0.00	0	61,100,000
Total CLN453 SPOT										0.00	0	61,100,000
Total For CLN453										0.00	0	61,100,000
CLN45 On 31/01/2025 Spot Bond			5.96000	101.74887	5.96000	101.72604				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN45 On 04/05/2021 Spot Bond				100.00000	0.00000	100.48627				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN45 On 20/12/2021 Spot Bond				100.00000	0.00000	99.73468				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN45 On 17/11/2021 Spot Bond				100.00000	0.00000	100.64734				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN45 On 29/11/2021 Spot Bond				100.00000	0.00000	100.33829				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN46 On 29/11/2021 Spot Bond				100.00000	0.00000	100.33481				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46 On 15/02/2022 Spot Bond				100.00000	0.00000	100.76781				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN46 On 16/02/2022 Spot Bond			10.26500	103.53103	10.26500	103.50287				0.00	0	0
Total CLN462 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN462										0.00	0	0
CLN462 On 23/02/2018 Spot Bond				100.00000	0.00000	100.46357				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			9.54000	101.79106	9.54000	101.76528				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond				100.00000	0.00000	99.93200				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	100.55525				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	101.86959				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond				100.00000	0.00000	101.90754				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	101.98953				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	100.81744				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	100.59707				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	100.59157				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	101.87157				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			9.74000	104.92011	9.74000	104.88052				0.00	0	0
Total CLN474 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN474										0.00	0	0
CLN474 On 23/06/2021 Spot Bond				100.00000	0.00000	100.12902				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	99.76262				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	14.46591	100.00000	14.42953				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			9.59500	104.55486	9.59500	102.67862				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	102.02495				0.00	0	0
Total CLN479 SPOT										0.00	0	0
Total For CLN479										0.00	0	0
CLN479 On 01/07/2022 Spot Bond			100.00000	16.80685	100.00000	16.75322				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN480 On 07/06/2022 Spot Bond				100.00000	0.00000	100.12848				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN481 On 20/05/2021 Spot Bond				100.00000	0.00000	100.55349				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond				100.00000	0.00000	100.55910				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond				100.00000	0.00000	100.17718				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN484 On 02/12/2021 Spot Bond			9.19500	103.79004	9.19500	103.75874				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond				100.00000	0.00000	99.77847				0.00	0	0
Total CLN486 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN486										0.00	0	0
CLN487 On 07/12/2021 Spot Bond			12.22000	103.76832	12.22000	103.84306				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN488 On 28/07/2022 Spot Bond			9.02000	107.31327	9.02000	101.60433				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN489 On 28/03/2020 Spot Bond				100.00000	0.00000	101.10317				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN490 On 28/03/2022 Spot Bond				100.00000	0.00000	101.15871				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN491 On 07/12/2017 Spot Bond				100.00000	0.00000	98.97336				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN492 On 30/09/2019 Spot Bond				100.00000	0.00000	100.87155				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN493 On 20/06/2022 Spot Bond				100.00000	0.00000	99.76307				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN494 On 07/12/2017 Spot Bond			11.69500	103.10880	11.69500	101.83589				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN495 On 29/08/2020 Spot Bond				100.00000	0.00000	100.26850				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN496 On 04/09/2024 Spot Bond			10.02000	105.61483	10.02000	100.43701				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN497 On 04/09/2024 Spot Bond				100.00000	0.00000	100.18268				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	215.63283				0.00	0	0
Total CLN55 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8.83000	98.42462	8.83000	98.40139			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			8.44500	94.77001	8.44500	186.43924			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			8.44500	96.08692	8.44500	186.92221			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	99.80244			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	99.79301			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	100.20258			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1 On 20/09/2019 Spot Bond				100.00000	0.00000	99.79295			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	99.78431			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	100.64237			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	101.56477			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			7.24500	103.64009	7.24500	103.61994		7,470,815,058,000.00	1,031,168,400	1,497,792,100	
Total COJ04 SPOT								7,470,815,058,000.00	1,031,168,400	1,497,792,100	

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 For COJ04									7,470,815,058,000.00	1,031,168,400	1,497,792,100
COJ05 On 05/06/2023 Spot Bond			8.87500	117.97568	8.87500	117.94769			0.00	0	700,000,000
Total COJ05 SPOT									0.00	0	700,000,000
Total For COJ05									0.00	0	700,000,000
COJ07 On 23/03/2021 Spot Bond			9.30500	109.41385	9.30500	109.38682			55,071,772,770,000.00	5,918,514,000	1,390,607,100
Total COJ07 SPOT									55,071,772,770,000.00	5,918,514,000	1,390,607,100
Total For COJ07									55,071,772,770,000.00	5,918,514,000	1,390,607,100
COJ08 On 22/06/2026 Spot Bond			10.17500	109.84598	10.17500	109.81620			170,755,844,710,000.00	16,781,901,200	4,193,632,700
Total COJ08 SPOT									170,755,844,710,000.00	16,781,901,200	4,193,632,700
Total For COJ08									170,755,844,710,000.00	16,781,901,200	4,193,632,700
COJG0 On 09/06/2024 Spot Bond			9.68000	105.04628	9.68000	105.01916			65,704,273,888,000.00	6,787,631,600	1,359,703,000
Total COJG01 SPOT									65,704,273,888,000.00	6,787,631,600	1,359,703,000
Total For COJG01									65,704,273,888,000.00	6,787,631,600	1,359,703,000
COT01 On 03/04/2023 Spot Bond			9.85500	100.89063	9.85500	100.86411			30,600,291,402,000.00	3,105,052,400	645,718,000
Total COT01 SPOT									30,600,291,402,000.00	3,105,052,400	645,718,000
Total For COT01									30,600,291,402,000.00	3,105,052,400	645,718,000
COT02 On 03/04/2028 Spot Bond			11.15500	98.66105	11.15500	98.63179			0.00	0	100,000,000
Total COT02 SPOT									0.00	0	100,000,000
Total For COT02									0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			11.17500	91.95890	11.17500	91.93159			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.49500	99.02065	11.49500	99.84845			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	101.86519			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	99.84298			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	99.53848			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	19.21227	100.00000	19.15162			0.00	0	0
Total CSA04U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CSA04U										0.00	0	0
CSD04 On 06/06/2020 Spot Bond			100.00000	17.85170	100.00000	17.79536				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
DEN38 On 10/06/2018 Spot Bond			100.00000	55.33812	100.00000	55.20260				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN40 On 10/06/2018 Spot Bond			100.00000	55.68533	100.00000	55.54895				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			5.64500	103.15877	5.64500	103.14287				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	103.10058	6.86000	103.08127				0.00	0	0
Total DENG44/R203 SPOT										0.00	0	0
Total For DENG44/R203										0.00	0	0
DENG6 On 22/09/2017 Spot Bond				100.00000	0.00000	101.89568				0.00	0	0
Total DENG65 SPOT										0.00	0	0
Total For DENG65										0.00	0	0
DENG7 On 04/12/2017 Spot Bond				100.00000	0.00000	100.15822				0.00	0	0
Total DENG72 SPOT										0.00	0	0
Total For DENG72										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	101.65792				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	95.30690	100.00000	95.06439				0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	95.30690	100.00000	95.06439				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	99.72694				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	101.86477				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL004 On 20/12/2019 Spot Bond				100.00000	0.00000	70.13705				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL01: On 20/12/2021 Spot Bond				100.00000	0.00000	99.59595			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			8.86500	102.61600	8.86500	102.59169		19,409,853,672,000.00	2,189,492,800	547,373,200	
Total DV2021 SPOT								19,409,853,672,000.00	2,189,492,800	547,373,200	
Total For DV2021								19,409,853,672,000.00	2,189,492,800	547,373,200	
DV22 On 07/02/2020 Spot Bond			8.39500	103.16195	8.39500	103.13890		49,192,003,526,000.00	5,859,678,800	1,872,356,100	
Total DV22 SPOT								19,192,003,526,000.00	5,859,678,800	1,872,356,100	
Total For DV22								19,192,003,526,000.00	5,859,678,800	1,872,356,100	
DV22/R On 07/02/2020 Spot Bond			100.00000	23.13897	100.00000	23.08804		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			9.22000	103.71255	9.22000	103.68715		150,379,689,952,000.00	16,310,161,600	5,356,040,400	
Total DV23 SPOT								50,379,689,952,000.00	16,310,161,600	5,356,040,400	
Total For DV23								50,379,689,952,000.00	16,310,161,600	5,356,040,400	
DV23/R On 27/02/2023 Spot Bond			100.00000	11.43670	100.00000	11.41153		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	11.43670	100.00000	11.41153		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			9.39000	102.06958	9.39000	102.04413		89,928,413,112,000.00	9,577,040,800	2,394,260,200	
Total DV24 SPOT								39,928,413,112,000.00	9,577,040,800	2,394,260,200	
Total For DV24								39,928,413,112,000.00	9,577,040,800	2,394,260,200	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.64491	9.69000	100.61903		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.64491	9.69000	100.61903		0.00	0	0	
Total DV24/R2023 SPOT								0.00	0	0	
Total For DV24/R2023								0.00	0	0	
DV29 On 18/02/2029 Spot Bond			10.90500	95.48135	10.90500	95.45380		51,568,017,648,000.00	4,728,841,600	1,182,210,400	
Total DV29 SPOT								51,568,017,648,000.00	4,728,841,600	1,182,210,400	
Total For DV29								51,568,017,648,000.00	4,728,841,600	1,182,210,400	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.67162	10.10000	100.64467		0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.67162	10.10000	100.64467		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	100.50582		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVC028 SPOT										0.00	0	0
Total For DVC028										0.00	0	0
DVC028 On 29/08/2018 Spot Bond				100.00000	0.00000	100.28780				0.00	0	0
Total DVC029 SPOT										0.00	0	0
Total For DVC029										0.00	0	0
DVC26 On 29/11/2017 Spot Bond				100.00000	0.00000	100.29127				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	101.93306				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	100.81909				0.00	0	0
Total DVF19 SPOT										0.00	0	0
Total For DVF19										0.00	0	0
DVF20 On 29/11/2019 Spot Bond				100.00000	0.00000	100.30699				0.00	0	10,000,000
Total DVF20 SPOT										0.00	0	10,000,000
Total For DVF20										0.00	0	10,000,000
DVF20B On 28/03/2020 Spot Bond				100.00000	0.00000	101.79503				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	0.00000	100.29982				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF21 On 29/11/2021 Spot Bond				100.00000	0.00000	100.31809				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	101.96905				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	0.00000	100.31217				0.00	0	24,600,000,000
Total DVF22B SPOT										0.00	0	24,600,000,000
Total For DVF22B										0.00	0	24,600,000,000
E170 On 01/08/2020 Spot Bond			7.98500	115.48612	7.98500	115.46155				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	23.13944	100.00000	23.08851				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			8.70500	102.03555	8.70500	102.01193				0.00	0	0
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			8.90500	103.02885	8.90500	103.00446				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			9.33000	102.92062	9.33000	102.89512				0.00	0	0
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			3.68000	102.68573	3.68000	102.66888				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	101.56100				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	101.25773				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	18.58639	100.00000	18.54138				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			3.31000	98.35317	3.31000	98.33801				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	115.76022	2.25000	115.74566				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			3.24000	127.55100	3.24000	127.53158				0.00	0	80,700,000
Total EL28 SPOT										0.00	0	80,700,000
Total For EL28										0.00	0	80,700,000
EL29 On 19/11/2029 Spot Bond			3.25000	113.98728	3.25000	113.96989				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			3.27000	112.32249	3.27000	112.30530				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EL30 SPOT									0.00	0	0
Total For EL30									0.00	0	0
EL31 On 02/06/2031 Spot Bond			3.32000	104.13529	3.32000	104.11917			0.00	0	0
Total EL31 SPOT									0.00	0	0
Total For EL31									0.00	0	0
EL36 On 31/01/2036 Spot Bond			3.28000	99.43938	3.28000	99.42413			0.00	0	0
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	115.76022	2.25000	115.74566			0.00	0	0
Total EL36/I2038 SPOT									0.00	0	0
Total For EL36/I2038									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			8.89500	105.44206	8.89500	105.41713			0.00	0	0
Total EMM01 SPOT									0.00	0	0
Total For EMM01									0.00	0	0
EMM02 On 11/03/2021 Spot Bond			8.97500	105.16924	8.97500	105.14373			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			10.22500	102.72264	10.22500	102.69480			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			10.69000	93.29728	10.69000	97.20817			0.00	0	1,200,000,000
Total EMM04 SPOT									0.00	0	1,200,000,000
Total For EMM04									0.00	0	1,200,000,000
EMM05 On 17/04/2029 Spot Bond			10.95500	102.44629	10.95500	103.10735			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			10.32500	101.84221	10.32500	101.98494		20,633,389,140,000.00	1,998,391,200	490,498,500	
Total EMM06 SPOT								20,633,389,140,000.00	1,998,391,200	490,498,500	
Total For EMM06								20,633,389,140,000.00	1,998,391,200	490,498,500	
EMM07 On 10/07/2027 Spot Bond			10.17500	103.91202	10.17500	102.97220		0.00	0	0	0
Total EMM07 SPOT								0.00	0	0	0
Total For EMM07								0.00	0	0	0
EMM07 On 17/07/2032 Spot Bond			10.99000	111.46151	10.99000	91.44862		0.00	0	0	0
Total EMM07P SPOT								0.00	0	0	0
Total For EMM07P								0.00	0	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	100.33654		0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF002 On 06/11/2017 Spot Bond				100.00000	0.00000	100.99509				0.00	0	0
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	100.50035				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	100.16679				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	100.43428				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	101.75579				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	100.86273				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	100.58568				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	56.56043	100.00000	56.42191				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	28.60835	100.00000	28.53829				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPF02U On 06/11/2017 Spot Bond				100.00000	0.00000	100.80359				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	100.15750				0.00	0	0
Total EPFC30 SPOT										0.00	0	0
Total For EPFC30										0.00	0	0
EPFC30 On 03/11/2017 Spot Bond				100.00000	0.00000	100.82946				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC32 SPOT										0.00	0	0
Total For EPFC32										0.00	0	0
EPFC3:On 06/03/2018 Spot Bond				100.00000	0.00000	100.10788				0.00	0	0
Total EPFC33 SPOT										0.00	0	0
Total For EPFC33										0.00	0	0
EPFC3:On 06/09/2018 Spot Bond				100.00000	0.00000	100.11311				0.00	0	0
Total EPFC34 SPOT										0.00	0	0
Total For EPFC34										0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	32.32514	100.00000	32.24684				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2020 Spot Bond				100.00000	0.00000	98.66309				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			11.84500	101.95251	11.84500	101.92046				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	100.69916				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	46.18787	100.00000	46.07598				0.00	0	0
EQS08:On 04/10/2018 Spot Bond			100.00000	46.28745	100.00000	46.17533				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
EQS10 On 28/07/2022 Spot Bond				100.00000	0.00000	101.25806				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	100.62044				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	100.62325				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	100.65404				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C On 17/05/2019 Spot Bond				100.00000	0.00000	100.68936			0.00	0	0
Total ERS3C5 SPOT									0.00	0	0
Total For ERS3C5									0.00	0	0
ERSA1: On 25/11/2020 Spot Bond			10.00000	111.31500	10.00000	111.28600			0.00	0	0
Total ERS12/JIBAR SPOT									0.00	0	0
Total For ERS12/JIBAR									0.00	0	0
ERSA1 On 17/08/2018 Spot Bond				100.00000	0.00000	100.49196			0.00	0	0
Total ERS17 SPOT									0.00	0	0
Total For ERS17									0.00	0	0
ERSA2 On 17/08/2018 Spot Bond				100.00000	0.00000	100.77482			0.00	0	0
Total ERS20 SPOT									0.00	0	0
Total For ERS20									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				100.00000	0.00000	100.20926			0.00	0	0
Total ERS21 SPOT									0.00	0	0
Total For ERS21									0.00	0	0
ERSA2 On 17/05/2019 Spot Bond				100.00000	0.00000	101.00245			0.00	0	0
Total ERS22 SPOT									0.00	0	0
Total For ERS22									0.00	0	0
ERSA2 On 17/08/2019 Spot Bond				100.00000	0.00000	100.61371			0.00	0	0
Total ERS23 SPOT									0.00	0	0
Total For ERS23									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				100.00000	0.00000	100.59696			0.00	0	0
Total ERS24 SPOT									0.00	0	0
Total For ERS24									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond				100.00000	0.00000	100.61714			0.00	0	0
Total ERS25 SPOT									0.00	0	0
Total For ERS25									0.00	0	0
ES18 On 20/04/2018 Spot Bond			7.71500	104.53914	7.71500	104.51752		2,931,937,622,000.00	380,030,800	48,805,007,700	
Total ES18 SPOT								2,931,937,622,000.00	380,030,800	48,805,007,700	
Total For ES18								2,931,937,622,000.00	380,030,800	48,805,007,700	
ES18/R On 20/04/2018 Spot Bond			9.25000	103.64734	9.25000	103.62174		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			8.75000	106.57460	8.75000	106.54980		6,510,129,500,000.00	744,014,800	2,095,172,200	
Total ES23 SPOT								6,510,129,500,000.00	744,014,800	2,095,172,200	
Total For ES23								6,510,129,500,000.00	744,014,800	2,095,172,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23/R On 25/01/2023 Spot Bond			10.00000	101.30779	10.00000	101.28092			0.00	0	0
Total ES23/R2023 SPOT									0.00	0	0
Total For ES23/R2023									0.00	0	0
ES26 On 02/04/2026 Spot Bond			9.59000	93.48490	9.59000	93.46097		100,582,593,692,000.00	10,488,278,800	14,763,360,700	
Total ES26 SPOT								10,582,593,692,000.00	10,488,278,800	14,763,360,700	
Total For ES26								10,582,593,692,000.00	10,488,278,800	14,763,360,700	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.48865	7.85000	103.46688		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			10.65500	75.95002	10.66000	75.89757		544,600,776,554,000.00	51,112,226,800	71,707,906,700	
Total ES33 SPOT								14,600,776,554,000.00	51,112,226,800	71,707,906,700	
Total For ES33								14,600,776,554,000.00	51,112,226,800	71,707,906,700	
ES33/R On 15/09/2033 Spot Bond			7.50000	99.94000	7.50000	99.92000		0.00	0	0	
Total ES33/R209 SPOT								0.00	0	0	
Total For ES33/R209								0.00	0	0	
ES42 On 25/04/2042 Spot Bond			10.91500	82.72232	10.91500	82.69831		380,504,745,702,000.00	34,860,718,800	24,623,879,700	
Total ES42 SPOT								10,504,745,702,000.00	34,860,718,800	24,623,879,700	
Total For ES42								10,504,745,702,000.00	34,860,718,800	24,623,879,700	
ES42/R On 25/04/2042 Spot Bond			8.50000	103.23540	8.50000	103.21194		0.00	0	0	
Total ES42/R214 SPOT								0.00	0	0	
Total For ES42/R214								0.00	0	0	
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	99.06422		0.00	0	0	
Total EXX02 SPOT								0.00	0	0	
Total For EXX02								0.00	0	0	
FBJ20Z On 20/03/2020 Spot Bond				100.00000	0.00000	99.79178		0.00	0	10,000,000	
Total FBJ20Z SPOT								0.00	0	10,000,000	
Total For FBJ20Z								0.00	0	10,000,000	
FBJ22Z On 20/03/2022 Spot Bond				100.00000	0.00000	99.78438		0.00	0	0	
Total FBJ22Z SPOT								0.00	0	0	
Total For FBJ22Z								0.00	0	0	
FIF01U On 01/11/2018 Spot Bond			100.00000	42.88353	100.00000	42.77964		0.00	0	0	
Total FIF01U SPOT								0.00	0	0	
Total For FIF01U								0.00	0	0	
FIF02U On 01/11/2019 Spot Bond			100.00000	23.46767	100.00000	23.41083		0.00	0	0	
Total FIF02U SPOT								0.00	0	0	
Total For FIF02U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIF03U On 01/11/2020 Spot Bond			100.00000	15.62789	100.00000	15.59004				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	12.51327	100.00000	12.48296				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	14.71897	100.00000	14.68331				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	10.51192	100.00000	10.48645				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	100.51311				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	100.33923				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				100.00000	0.00000	100.27189				0.00	80,000,000	40,000,000
Total FIFB08 SPOT										0.00	80,000,000	40,000,000
Total For FIFB08										0.00	80,000,000	40,000,000
FIFB09 On 27/06/2019 Spot Bond				100.00000	0.00000	101.92976				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond				100.00000	0.00000	100.25085				0.00	400,000,000	200,000,000
Total FIFB10 SPOT										0.00	400,000,000	200,000,000
Total For FIFB10										0.00	400,000,000	200,000,000
FIFB11 On 07/02/2020 Spot Bond				100.00000	0.00000	100.85984				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	100.69152				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	5.79082	100.00000	5.77935				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FPA1U On 20/08/2023 Spot Bond			100.00000	11.92381	100.00000	11.89492			0.00	0	0
Total FPA1U SPOT									0.00	0	0
Total For FPA1U									0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	26.37684	100.00000	26.31294			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			8.44500	101.97093	8.44500	101.94789		5,894,376,918,000.00		697,972,400	534,493,100
Total FRB05 SPOT								5,894,376,918,000.00		697,972,400	534,493,100
Total For FRB05								5,894,376,918,000.00		697,972,400	534,493,100
FRB11 On 11/12/2017 Spot Bond				100.00000	0.00000	100.39080			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	100.57475			0.00	0	100,000,000
Total FRB12 SPOT									0.00	0	100,000,000
Total For FRB12									0.00	0	100,000,000
FRB13 On 02/06/2021 Spot Bond				100.00000	0.00000	97.07795			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			10.29500	101.86264	10.29500	101.83471			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2020 Spot Bond				100.00000	0.00000	102.22462			0.00	0	194,000,000
Total FRB15 SPOT									0.00	0	194,000,000
Total For FRB15									0.00	0	194,000,000
FRB16 On 08/07/2020 Spot Bond				100.00000	0.00000	103.49636			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	102.10095			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	12.81946	100.00000	12.78840			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	103.83666			0.00	0	0
Total FRB18 SPOT									0.00	0	0
Total For FRB18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB19 On 14/04/2021 Spot Bond			10.99500	108.98417	10.99500	108.95230			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2021 Spot Bond				100.00000	0.00000	103.26622			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	100.54148			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	100.08507			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			9.10500	106.09597	9.10500	106.07016		9,592,059,228,000.00	1,053,493,600	713,373,400	
Total FRBC21 SPOT								9,592,059,228,000.00	1,053,493,600	713,373,400	
Total For FRBC21								9,592,059,228,000.00	1,053,493,600	713,373,400	
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	104.31562			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			3.13000	144.90996	3.13000	144.88832			0.00	0	5,000,000,000
Total FRBI22 SPOT									0.00	0	5,000,000,000
Total For FRBI22									0.00	0	5,000,000,000
FRBI23 On 07/12/2023 Spot Bond			3.39000	168.15554	3.39000	282.57420		67,800,000,000,000.00	20,000,000,000	20,000,000,000	
Total FRBI23 SPOT								67,800,000,000,000.00	20,000,000,000	20,000,000,000	
Total For FRBI23								67,800,000,000,000.00	20,000,000,000	20,000,000,000	
FRBI25 On 31/01/2025 Spot Bond			3.62000	111.86562	3.62000	118.89299			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.92000	131.05307	3.92000	163.40454		7,911,422,400,000.00	2,018,220,000	2,009,110,000	
Total FRBI28 SPOT								7,911,422,400,000.00	2,018,220,000	2,009,110,000	
Total For FRBI28								7,911,422,400,000.00	2,018,220,000	2,009,110,000	
FRBI29 On 31/03/2029 Spot Bond			3.87000	82.12392	3.87000	82.70488			0.00	0	0
Total FRBI29 SPOT									0.00	0	0
Total For FRBI29									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.07000	136.50905	4.07000	197.79605			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRBI46 On 31/03/2046 Spot Bond			4.27000	89.94426	4.27000	89.92805				0.00	0	0
Total FRBI46 SPOT										0.00	0	0
Total For FRBI46										0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			4.43500	88.38538	4.43500	88.60224				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			8.36000	77.24067	8.36000	77.12750				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			9.63000	51.93521	9.63000	51.81997				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			9.67000	51.24013	9.67000	51.14077				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	94.26102	100.00000	94.02359				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	97.62487	100.00000	97.37261				0.00	0	0
Total FRC06U SPOT										0.00	0	0
Total For FRC06U										0.00	0	0
FRC10 On 03/06/2021 Spot Bond				100.00000	0.00000	100.21546				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	102.95926				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	102.13608				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	103.31596				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC15 On 20/09/2017 Spot Bond				100.00000	0.00000	102.31756				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0

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 20/09/2017 Spot Bond			5.76400	100.35355	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	102.34028				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	102.16106				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	102.22232				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	102.82333				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	102.18829				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	102.07949				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	102.08176				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	102.90308				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	102.13385				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	108.97121	4.41500	112.71916				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	102.24507				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0

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 20/06/2018 Spot Bond				100.00000	0.00000	102.23401				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	99.70199				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	102.24507				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	102.13155				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	102.08844				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	100.50223				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	102.39668				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	107.81579				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	105.44930				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	102.70770				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	102.20139				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	102.22246				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0

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 02/04/2019 Spot Bond				100.00000	0.00000	101.80543				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	111.31500	10.00000	111.28600				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	102.33104				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	102.65788				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	15.12426	100.00000	15.08763				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	14.17756	100.00000	14.14320				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	104.53051				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	27.08716	100.00000	27.02155				0.00	0	0
FRC21: On 20/12/2019 Spot Bond				100.00000	0.00000	102.29038				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21: On 29/10/2017 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC21: On 07/05/2020 Spot Bond				100.00000	0.00000	100.87884				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	12.63242	100.00000	12.60147				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	88.56170	100.00000	88.35184				0.00	0	0
Total FRC214 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC214										0.00	0	0
FRC214 On 07/11/2019 Spot Bond				100.00000	0.00000	100.87880				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215 On 07/11/2017 Spot Bond			100.00000	88.55519	100.00000	88.34535				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	100.87692				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	100.83816				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	100.95771				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	100.90623				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			3.69000	141.64209	3.69000	141.61884				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	100.53087				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	101.90342				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			4.55000	136.78827	4.55000	136.76268				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	103.25788				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	107.34194				0.00	0	0
Total FRC236 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC236										0.00	0	0
FRC23 On 19/10/2020 Spot Bond				100.00000	0.00000	116.68799				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23 On 08/02/2020 Spot Bond				100.00000	0.00000	107.87470				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC23 On 19/10/2020 Spot Bond				100.00000	0.00000	117.47673				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	116.54065				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	107.21310				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	106.85189				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	102.96761				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	107.86658				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	102.93865				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	102.37277				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	107.16021				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24 On 08/02/2020 Spot Bond				100.00000	0.00000	97.19579				0.00	0	0
Total FRC248 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond				100.00000	0.00000	114.89917				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249 On 19/10/2020 Spot Bond				100.00000	0.00000	95.84212				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC250 On 13/02/2022 Spot Bond				100.00000	0.00000	100.81179				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC251 On 14/03/2022 Spot Bond				100.00000	0.00000	99.92973				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC252 On 27/03/2020 Spot Bond				100.00000	0.00000	101.79107				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC254 On 05/10/2022 Spot Bond				100.00000	0.00000	101.23017				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC255 On 17/07/2027 Spot Bond				100.00000	0.00000	100.98248				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC256 On 27/03/2020 Spot Bond			100.00000	19.00494	100.00000	9.18351				0.00	0	10,000,000,000
Total FRC257 SPOT										0.00	0	10,000,000,000
Total For FRC257										0.00	0	10,000,000,000
FRC257 On 08/05/2020 Spot Bond			100.00000	17.59331	100.00000	9.01183				0.00	0	2,500,000,000
Total FRC258 SPOT										0.00	0	2,500,000,000
Total For FRC258										0.00	0	2,500,000,000
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	100.00000				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			4.21000	94.53039	4.21000	138.65913				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			4.27000	94.30088	4.27000	138.32227				0.00	0	0
Total FRC69 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			4.25000	131.42941	4.25000	138.43445				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	101.34365				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD011 On 22/12/2018 Spot Bond			100.00000	45.74082	100.00000	45.63000				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD151 On 31/12/2017 Spot Bond			100.00000	97.86107	100.00000	97.60820				0.00	0	0
Total FRD15U SPOT										0.00	0	0
Total For FRD15U										0.00	0	0
FRD171 On 15/02/2021 Spot Bond			100.00000	15.54904	100.00000	15.50049				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			4.13000	84.17077	4.13000	84.03990				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			4.12000	98.81642	4.12000	98.79906				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	100.92823				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	101.95793				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	101.55683				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	99.57456				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	101.05930				0.00	0	10,000,000
Total FRJ22 SPOT										0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRJ22										0.00	0	10,000,000
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	102.02422				0.00	0	8,000,000,000
Total FRJ25 SPOT										0.00	0	8,000,000,000
Total For FRJ25										0.00	0	8,000,000,000
FRJ27 On 25/01/2027 Spot Bond				100.00000	0.00000	101.42051				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	7.87949	100.00000	7.86454				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	7.87949	100.00000	7.86454				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			2.77800	84.04727	2.77800	105.31293				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			3.14000	106.18319	3.14000	115.08036				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS103 On 23/01/2024 Spot Bond				100.00000	0.00000	101.12981				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond				100.00000	0.00000	101.12981				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			3.28000	103.69871	3.28000	112.56659				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS109 On 07/12/2033 Spot Bond			3.37000	215.39185	3.37000	215.35822				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			4.23500	97.09461	4.23500	97.07726				0.00	0	1,100,000,000
Total FRS110 SPOT										0.00	0	1,100,000,000
Total For FRS110										0.00	0	1,100,000,000
FRS112 On 07/12/2033 Spot Bond			3.40000	214.60092	3.40000	214.56723				0.00	0	0
Total FRS112 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	101.24241				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			3.67000	118.51309	3.67000	118.49370				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/01/2038 Spot Bond			3.44500	109.70528	3.44500	109.68798				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.44500	109.70528	3.44500	109.68798				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			3.52000	117.16292	3.52000	211.43867				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.57000	210.18555	3.57000	210.15160				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	107.09336	3.20000	107.07716				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			3.60000	209.41797	3.60000	209.38397				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			4.35500	95.33687	4.35500	95.31952				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			3.88500	163.94263	3.88500	163.91477				0.00	0	600,000,000
Total FRS126 SPOT										0.00	0	600,000,000
Total For FRS126										0.00	0	600,000,000
FRS126 On 31/01/2038 Spot Bond			4.17000	85.60244	4.17000	98.04591				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			3.86000	104.40437	3.86000	164.28033				0.00	0	0
Total FRS129 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS129										0.00	0	0
FRS13 On 11/11/2017 Spot Bond			100.00000	89.49284	100.00000	89.28277				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS13 On 31/03/2028 Spot Bond			3.92000	163.43248	3.92000	163.40454				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS13 On 07/12/2033 Spot Bond			4.11000	196.88145	4.11000	196.84680				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS13 On 24/03/2020 Spot Bond				100.00000	0.00000	96.11047				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			4.10000	86.22845	4.10000	99.10228				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			4.35500	82.88717	4.35500	95.31952				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			3.88000	102.53115	3.88000	102.51379				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			3.73000	166.22419	3.73000	166.19662				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			3.88000	202.41733	3.88000	202.38296				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			3.86000	164.30814	3.86000	164.28033				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			3.86000	164.30814	3.86000	164.28033				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			4.15000	95.86348	4.15000	160.09720				0.00	0	0
Total FRS145 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			3.97000	116.14924	3.97000	116.12930				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.39000	143.38199	3.39000	143.35961				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 06/05/2021 Spot Bond				100.00000	0.00000	118.86600				0.00	0	0
Total FRS148 SPOT										0.00	0	0
Total For FRS148										0.00	0	0
FRS148 On 31/03/2028 Spot Bond			4.21000	159.27573	4.21000	159.24728				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			4.25000	158.71209	4.25000	158.68357				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	116.38322	3.94000	116.36333				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			4.22000	159.13460	4.22000	159.10613				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			4.26000	158.57153	4.26000	158.54300				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	105.01114				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	89.53625				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	89.99651				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	90.50333				0.00	0	0
Total FRS160 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS160										0.00	0	0
FRS16 On 06/06/2025 Spot Bond				100.00000	0.00000	90.29104				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS16 On 20/06/2022 Spot Bond				100.00000	0.00000	73.26814				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS16 On 06/06/2023 Spot Bond				100.00000	0.00000	74.12439				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS16 On 06/06/2024 Spot Bond				100.00000	0.00000	76.93627				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS16 On 06/06/2025 Spot Bond				100.00000	0.00000	77.86642				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS16 On 01/08/2021 Spot Bond				100.00000	0.00000	61.86412				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS16 On 01/08/2022 Spot Bond				100.00000	0.00000	66.69138				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS16 On 01/08/2022 Spot Bond				100.00000	0.00000	64.37891				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS16 On 01/08/2021 Spot Bond				100.00000	0.00000	64.55048				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS17 On 01/08/2022 Spot Bond				100.00000	0.00000	59.72582				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			3.00000	170.78337	3.00000	288.44700				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			2.89000	171.46205	2.89000	290.12976				0.00	0	0
Total FRS37 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.61000	163.44158	3.61000	279.32446			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			3.35000	142.61742	3.35000	143.59358			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	101.12411			0.00	424,038,600	141,346,200
Total FRS49 SPOT									0.00	424,038,600	141,346,200
Total For FRS49									0.00	424,038,600	141,346,200
FRS51 On 31/01/2022 Spot Bond			2.88000	146.39693	2.88000	146.37607			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	100.93701			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			3.12000	110.59331	3.12000	110.57684			0.00	0	0
Total FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.89000	89.45054	2.89000	117.23666			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	118.70216	3.13000	122.88711			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	99.75466			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	118.07544	3.16000	122.63829			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			3.80000	139.58352	3.80000	276.55384			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	100.81963			0.00	0	0
Total FRS94 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS94									0.00	0	0
FRS96 On 27/08/2018 Spot Bond				100.00000	0.00000	100.34494			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			4.06500	99.96660	4.06500	99.95547			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			7.37500	106.08308	7.37500	106.06209		4,246,501,400,000.00	575,796,800	143,949,200	
Total FRX18 SPOT								4,246,501,400,000.00	575,796,800	143,949,200	
Total For FRX18								4,246,501,400,000.00	575,796,800	143,949,200	
FRX19 On 15/11/2019 Spot Bond			7.54500	105.78363	7.54500	105.76235		2,774,622,444,000.00	367,743,200	91,935,800	
Total FRX19 SPOT								2,774,622,444,000.00	367,743,200	91,935,800	
Total For FRX19								2,774,622,444,000.00	367,743,200	91,935,800	
FRX20 On 01/10/2020 Spot Bond			7.86500	106.27331	7.86500	106.25091		71,923,852,000.00	9,144,800	0	
Total FRX20 SPOT								71,923,852,000.00	9,144,800	0	
Total For FRX20								71,923,852,000.00	9,144,800	0	
FRX23 On 28/02/2023 Spot Bond			8.76000	95.93753	8.76000	95.91481		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			9.17500	110.93339	9.17500	110.90621		89,639,173,810,000.00	9,769,937,200	3,569,289,700	
Total FRX24 SPOT								89,639,173,810,000.00	9,769,937,200	3,569,289,700	
Total For FRX24								89,639,173,810,000.00	9,769,937,200	3,569,289,700	
FRX26 On 01/10/2026 Spot Bond			9.54500	103.97772	9.54500	103.95125		1,718,100,000,000.00	180,000,000	490,000,000	
Total FRX26 SPOT								1,718,100,000,000.00	180,000,000	490,000,000	
Total For FRX26								1,718,100,000,000.00	180,000,000	490,000,000	
FRX27 On 07/03/2027 Spot Bond			9.60500	103.72687	9.60500	103.69999		0.00	0	0	
Total FRX27 SPOT								0.00	0	0	
Total For FRX27								0.00	0	0	
FRX30 On 31/01/2030 Spot Bond			9.97000	99.57293	9.97000	99.54661		17,447,500,000,000.00	1,750,000,000	1,750,000,000	
Total FRX30 SPOT								17,447,500,000,000.00	1,750,000,000	1,750,000,000	
Total For FRX30								17,447,500,000,000.00	1,750,000,000	1,750,000,000	
FRX31 On 21/02/2031 Spot Bond			10.08500	96.30090	10.08500	96.27517		20,170,000,000,000.00	2,000,000,000	1,000,000,000	
Total FRX31 SPOT								20,170,000,000,000.00	2,000,000,000	1,000,000,000	
Total For FRX31								20,170,000,000,000.00	2,000,000,000	1,000,000,000	
FRX32 On 31/03/2032 Spot Bond			10.14000	104.26226	10.14000	107.56078		0.00	0	0	
Total FRX32 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRX32										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.74500	79.16211	10.74500	79.13947				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	102.07017				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	102.30673				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/09/2018 Spot Bond				100.00000	0.00000	102.13155				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	102.42644				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	100.42072				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	100.42084				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	100.50534				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	100.51947				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	100.58158				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	20.50842	100.00000	20.45874				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	20.64575	100.00000	20.59573				0.00	0	0
Total FS3A4U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS3A4U										0.00	0	0
FS3A5 On 20/02/2020 Spot Bond				100.00000	0.00000	100.48384				0.00	0	10,000,000
Total FS3A5 SPOT										0.00	0	10,000,000
Total For FS3A5										0.00	0	10,000,000
FS3A5L On 20/02/2020 Spot Bond			100.00000	20.84714	100.00000	20.79664				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	100.49968				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	21.10347	100.00000	21.05235				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	21.33234	100.00000	21.28066				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	22.33933	100.00000	22.28522				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A3L On 20/03/2020 Spot Bond			100.00000	18.38472	100.00000	18.34019				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	18.66489	100.00000	18.61967				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	18.77696	100.00000	18.73147				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	19.00110	100.00000	18.95506				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	19.28126	100.00000	19.23455				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	19.61746	100.00000	19.56994				0.00	0	0
Total FS4D1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS4D1U										0.00	0	0
FS5A1L On 20/04/2019 Spot Bond			100.00000	31.10609	100.00000	31.03073				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	12.96564	100.00000	12.93423				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	10.12615	100.00000	10.10161				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	13.57055	100.00000	13.53767				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	13.68052	100.00000	13.64739				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	13.90049	100.00000	13.86682				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	14.17545	100.00000	14.14111				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	14.50540	100.00000	14.47026				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	16.15515	100.00000	16.11602				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	101.50390				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	100.52341				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	100.40041				0.00	10,000,000,000	10,010,000,000
Total GH31A2 SPOT										0.00	10,000,000,000	10,010,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GH31A2										0.00	10,000,000,000	10,010,000,000
GH31A On 25/02/2020 Spot Bond				100.00000	0.00000	100.40498				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	100.43464				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	100.47108				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond				100.00000	0.00000	100.49382				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	14.83015	100.00000	14.79422				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GPT42 On 06/12/2017 Spot Bond				100.00000	0.00000	100.10247				0.00	0	0
Total GPT42 SPOT										0.00	0	0
Total For GPT42										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	20.14029	100.00000	20.09097				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	82.25279	100.00000	82.07121				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	38.67681	100.00000	38.58208				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	16.65339	100.00000	16.61304				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	28.10302	100.00000	28.03420				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	16.89952	100.00000	16.85813				0.00	0	0
Total GRB06U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	4.78180	100.00000	4.77273				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	72.13439	100.00000	71.99211				0.00	0	0
Total GRB11U SPOT										0.00	0	0
Total For GRB11U										0.00	0	0
GRB12 On 31/07/2018 Spot Bond			100.00000	48.89984	100.00000	48.79132				0.00	0	0
Total GRB12U SPOT										0.00	0	0
Total For GRB12U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	38.25443	100.00000	38.18185				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	31.07930	100.00000	31.04479				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	19.12721	100.00000	19.09092				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	13.81302	100.00000	13.79769				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	9.60000	100.00000	9.58179				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	6.14594	100.00000	6.13912				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	4.78180	100.00000	4.77273				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	16.80547	100.00000	16.75388				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	11.84537	100.00000	11.80901				0.00	0	0
Total GRB21U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	9.27106	100.00000	9.24261				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	12.08283	100.00000	12.04469				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.20402				0.00	0	6,500,000
Total GRH1A3 SPOT										0.00	0	6,500,000
Total For GRH1A3										0.00	0	6,500,000
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	101.19826				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	101.26327				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	90.59582	100.00000	90.37432				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	100.19569				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	100.52425				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	102.44943				0.00	2,400,000,000	600,000,000
Total GRT08 SPOT										0.00	2,400,000,000	600,000,000
Total For GRT08										0.00	2,400,000,000	600,000,000
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	102.07325				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	100.67275				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	100.65879				0.00	0	0
Total GRT11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond				100.00000	0.00000	102.23276				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	101.39434				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	99.92583				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond				100.00000	0.00000	101.51331				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	101.43438				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			9.26000	108.16241	9.26000	108.13566				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond				100.00000	0.00000	99.95645				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	100.11801				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	101.79271				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			9.97500	100.31757	9.97500	103.36685				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	0.00008	100.00000	0.00008				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
HC1M1 On 31/10/2017 Spot Bond				100.00000	0.00000	118.76096				0.00	0	0
Total HC1M1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HC1M1									0.00	0	0
HC1M2 On 31/10/2017 Spot Bond				100.00000	0.00000	113.90411			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	103.37509			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	101.64954			0.00	0	0
Total HC2T1 SPOT									0.00	0	0
Total For HC2T1									0.00	0	0
HC4T1 On 15/12/2017 Spot Bond				100.00000	0.00000	99.90703			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	21.08248	100.00000	21.03141			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	99.95585			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	100.94892			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	100.67372			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	101.56991			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	101.58653			0.00	864,000,000	216,000,000
Total HILB06 SPOT									0.00	864,000,000	216,000,000
Total For HILB06									0.00	864,000,000	216,000,000
HILB07 On 11/07/2021 Spot Bond				100.00000	0.00000	101.60513			0.00	470,000,000	235,000,000
Total HILB07 SPOT									0.00	470,000,000	235,000,000
Total For HILB07									0.00	470,000,000	235,000,000
HM1C4 On 19/07/2048 Spot Bond			100.00000	10.46492	100.00000	10.43957			0.00	0	0
Total HM1C4U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HM1C4U									0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	10.46492	100.00000	10.43957			0.00	0	0
Total HM1C5U SPOT									0.00	0	0
Total For HM1C5U									0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	11.23624	100.00000	11.20903			0.00	0	0
Total HM1D4U SPOT									0.00	0	0
Total For HM1D4U									0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	11.23624	100.00000	11.20903			0.00	0	0
Total HM1D5U SPOT									0.00	0	0
Total For HM1D5U									0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	12.17898	100.00000	12.14948			0.00	0	0
Total HM1E4U SPOT									0.00	0	0
Total For HM1E4U									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	111.31500	10.00000	111.28600			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	100.57594			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	101.62557			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	101.48712			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	100.57663			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			8.02500	105.48487	8.02500	105.46232		7,902,503,190,000.00		984,735,600	4,436,183,900
Total HWAY20 SPOT								7,902,503,190,000.00		984,735,600	4,436,183,900
Total For HWAY20								7,902,503,190,000.00		984,735,600	4,436,183,900
HWAY2 On 31/07/2020 Spot Bond			100.00000	19.42972	100.00000	19.38695			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			3.04000	287.88039	3.04000	287.83800			0.00	0	0
Total HWAY23 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWAY23									0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			2.75000	173.97837	2.75000	297.95998			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			3.21000	88.44248	3.21000	98.26864			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			10.54500	90.94532	10.54500	90.91992		28,249,224,054,000.00	2,678,921,200	5,589,730,300	
Total HWAY34 SPOT								28,249,224,054,000.00	2,678,921,200	5,589,730,300	
Total For HWAY34								28,249,224,054,000.00	2,678,921,200	5,589,730,300	
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.16946	100.00000	10.14707		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			10.51500	90.95403	10.51500	90.92870		0.00	0	1,400,000,000	
Total HWAY35 SPOT								0.00	0	1,400,000,000	
Total For HWAY35								0.00	0	1,400,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.16941	100.00000	10.14701		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	101.38833		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	99.87945		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	25.27880	100.00000	25.21756		0.00	0	0	
Total HWF10U SPOT								0.00	0	0	
Total For HWF10U								0.00	0	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	111.31500	10.00000	111.28600		0.00	0	0	
Total HWY023/R197 SPOT								0.00	0	0	
Total For HWY023/R197								0.00	0	0	
I2025 On 31/01/2025 Spot Bond			2.52000	128.08826	2.52000	128.07124		0.00	0	55,615,369,100	
Total I2025 SPOT								0.00	0	55,615,369,100	
Total For I2025								0.00	0	55,615,369,100	
I2029 On 31/03/2029 Spot Bond			2.54000	99.76702	2.54000	99.75368		2,555,240,000,000.00	1,006,000,000	12,340,896,800	
Total I2029 SPOT								2,555,240,000,000.00	1,006,000,000	12,340,896,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2029									2,555,240,000,000.00	1,006,000,000	12,340,896,800
I2033 On 28/02/2033 Spot Bond			2.58000	102.83835	2.58000	102.82440			2,064,000,000,000.00	800,000,000	42,570,139,500
Total I2033 SPOT									2,064,000,000,000.00	800,000,000	42,570,139,500
Total For I2033									2,064,000,000,000.00	800,000,000	42,570,139,500
I2038 On 31/01/2038 Spot Bond			2.52000	127.06766	2.52000	127.05077			133,142,367,960,000.00	52,834,273,000	207,136,919,900
Total I2038 SPOT									133,142,367,960,000.00	52,834,273,000	207,136,919,900
Total For I2038									133,142,367,960,000.00	52,834,273,000	207,136,919,900
I2046 On 31/03/2046 Spot Bond			2.60000	123.68293	2.60000	123.66617			1,040,000,000,000.00	400,000,000	119,656,792,700
Total I2046 SPOT									1,040,000,000,000.00	400,000,000	119,656,792,700
Total For I2046									1,040,000,000,000.00	400,000,000	119,656,792,700
I2050 On 31/12/2050 Spot Bond			2.58500	130.43251	2.58500	130.41495			59,972,000,000,000.00	23,200,000,000	78,247,161,178
Total I2050 SPOT									59,972,000,000,000.00	23,200,000,000	78,247,161,178
Total For I2050									59,972,000,000,000.00	23,200,000,000	78,247,161,178
IB105U On 20/10/2017 Spot Bond			100.00000	90.57072	100.00000	90.34653			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	16.38449	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	12.50894	100.00000	12.46988			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	100.42336			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			8.73500	104.00170	8.73500	103.97755			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	100.43309			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	100.06095			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	102.67477	8.70500	101.31909			0.00	0	0
Total IBL104 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL104									0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	102.48667	8.28000	100.80496			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			5.87000	101.95317	5.87000	101.93714			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			2.95000	143.98837	2.95000	145.95773			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			5.99000	105.38920	5.99000	105.37221			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	111.31500	10.00000	111.28600			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			8.27500	101.46816	8.27500	101.44568		3,543,490,710,000.00	428,216,400	107,054,100	
Total IBL45 SPOT								3,543,490,710,000.00	428,216,400	107,054,100	
Total For IBL45								3,543,490,710,000.00	428,216,400	107,054,100	
IBL46 On 15/01/2020 Spot Bond			8.72500	98.08375	8.72500	98.06099		7,711,713,400,000.00	883,864,000	220,966,000	
Total IBL46 SPOT								7,711,713,400,000.00	883,864,000	220,966,000	
Total For IBL46								7,711,713,400,000.00	883,864,000	220,966,000	
IBL49 On 02/04/2018 Spot Bond			6.18000	103.88161	6.18000	103.86433		2,922,133,896,000.00	472,837,200	118,209,300	
Total IBL49 SPOT								2,922,133,896,000.00	472,837,200	118,209,300	
Total For IBL49								2,922,133,896,000.00	472,837,200	118,209,300	
IBL49/F On 02/04/2018 Spot Bond			7.34000	103.25755	7.34000	103.23721		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			8.71500	101.96193	8.71500	101.93830		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	100.96355		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			8.05500	100.97934	8.05500	100.95769		0.00	0	0	
Total IBL55 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	101.04871				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			8.01500	102.22388	8.01500	102.20205				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			9.42000	104.66970	9.42000	104.64353				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	101.57127				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.79664				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	100.98659				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	100.31774				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			3.68000	141.69969	3.68000	141.67646				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	101.86114				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	62.59432	100.00000	62.44268				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	100.58658				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	100.51110				0.00	0	0
Total IBL75 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL75									0.00	0	0
IBL76 On 25/11/2018 Spot Bond				100.00000	0.00000	100.76363			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	100.40953			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			9.47000	105.25063	9.47000	105.22417			0.00	0	0
Total IBL78 SPOT									0.00	0	0
Total For IBL78									0.00	0	0
IBL79 On 27/01/2019 Spot Bond			7.84500	104.01178	7.84500	103.99003			0.00	0	0
Total IBL79 SPOT									0.00	0	0
Total For IBL79									0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	42.53087	100.00000	42.42783			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	15.24035	100.00000	15.20343			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	101.02954			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	101.98546			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	31.15745	100.00000	31.08196			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	100.97491			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	101.94514			0.00	0	3,000,000,000
Total IBL86 SPOT									0.00	0	3,000,000,000
Total For IBL86									0.00	0	3,000,000,000
IBL87 On 20/05/2019 Spot Bond			8.14500	105.50772	8.14500	105.48483		30,034,462,698,000.00		3,687,472,400	921,868,100
Total IBL87 SPOT								30,034,462,698,000.00		3,687,472,400	921,868,100

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 For IBL87										10,034,462,698,000.00	3,687,472,400	921,868,100
IBL88 On 20/05/2021 Spot Bond			8.73500	108.10574	8.73500	108.08062				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	17.80489	100.00000	17.76569				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	100.35711				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	29.61174	100.00000	29.54001				0.00	0	0
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IBL91 On 02/06/2018 Spot Bond				100.00000	0.00000	100.16413				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	101.53929				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	100.67539				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	100.20578				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	100.78913				0.00	0	4,000,000,000
Total IBL95 SPOT										0.00	0	4,000,000,000
Total For IBL95										0.00	0	4,000,000,000
IBL96 On 21/09/2019 Spot Bond				100.00000	0.00000	101.99487				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	101.72417				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	101.80227				0.00	0	0
Total IBL98 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL98									0.00	0	0
IBL99 On 21/10/2019 Spot Bond			8.01500	105.40108	8.01500	105.37846			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	11.69633	100.00000	11.67058			0.00	0	0
Total IDC01U SPOT									0.00	0	0
Total For IDC01U									0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	101.16161			0.00	0	0
Total IDC02 SPOT									0.00	0	0
Total For IDC02									0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			9.05500	101.34207	9.05500	101.31755			0.00	0	0
Total IDC03 SPOT									0.00	0	0
Total For IDC03									0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	100.40619			0.00	0	0
Total IDC04 SPOT									0.00	0	0
Total For IDC04									0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	100.32825			0.00	0	0
Total IDC05 SPOT									0.00	0	0
Total For IDC05									0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.27500	99.22612	10.27500	99.19910		27,802,896,450,000.00	2,705,878,000	482,821,600	
Total IDC06 SPOT								27,802,896,450,000.00	2,705,878,000	482,821,600	
Total For IDC06								27,802,896,450,000.00	2,705,878,000	482,821,600	
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	100.67259			0.00	0	0
Total IDC07 SPOT									0.00	0	0
Total For IDC07									0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.35500	103.17238	11.35500	103.13208			0.00	0	0
Total IDC08 SPOT									0.00	0	0
Total For IDC08									0.00	0	0
IDCG09 On 05/12/2019 Spot Bond				100.00000	0.00000	100.14184			0.00	0	10,000,000
Total IDC09 SPOT									0.00	0	10,000,000
Total For IDC09									0.00	0	10,000,000
IDCG10 On 05/12/2021 Spot Bond				100.00000	0.00000	100.14377			0.00	0	0
Total IDC10 SPOT									0.00	0	0
Total For IDC10									0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.37500	105.37326	10.37500	105.34414			0.00	0	0
Total IDC11 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG11										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.98310	5.00000	101.96920				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	99.97848	4.00000	99.96772				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	101.61442	4.00000	101.60342				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	8.95517	100.00000	8.93545				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.67500	102.45475	8.67500	102.43098				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			7.44500	107.69432	7.44500	107.67280				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	87.60775	100.00000	87.40161				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	13.59971	100.00000	13.56676				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	13.42653	100.00000	13.39401				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	20.55696	100.00000	20.50717				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	30.96859	100.00000	30.89356				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	9.83974	100.00000	9.81796				0.00	0	0
Total IN289U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN289U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	19.29931	100.00000	19.25256				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	39.24684	100.00000	39.15071				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	81.60149	100.00000	81.42601				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	15.02016	100.00000	14.98377				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	16.10270	100.00000	16.06369				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	12.43024	100.00000	12.40013				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	83.74480	100.00000	83.55661				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	83.79747	100.00000	83.60916				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	11.89186	100.00000	11.86555				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	9.11687	100.00000	9.09648				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	8.79913	100.00000	8.77976				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	63.95274	100.00000	63.79781				0.00	0	0
Total IN346U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN346U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	12.66842	100.00000	12.64038				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	14.00296	100.00000	13.96904				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN359U On 01/07/2018 Spot Bond			100.00000	61.28065	100.00000	61.08289				0.00	0	0
Total IN359U SPOT										0.00	0	0
Total For IN359U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	102.21749				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	78.65983				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	111.31500	10.00000	111.28600				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	102.17313				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	101.80307				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	99.11406				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	100.67724				0.00	0	0
Total ING360 SPOT										0.00	0	0
Total For ING360										0.00	0	0
ING362 On 24/02/2021 Spot Bond				100.00000	0.00000	100.25383				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	100.92384				0.00	0	0
Total INLV01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For INLV01									0.00	0	0
INLV02 On 20/10/2020 Spot Bond				100.00000	0.00000	102.83509			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	100.97583			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			11.09500	105.73960	11.09500	105.70858			0.00	0	0
Total INLV04 SPOT									0.00	0	0
Total For INLV04									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	111.31500	10.00000	111.28600			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	101.74058			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	102.17878			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	44.84696	100.00000	44.73832			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	101.39739			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	100.16761			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	102.03965			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	102.09710			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	102.13156			0.00	0	0
Total IPF16 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPF16									0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.00000	0.00000	101.99637			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	102.01849			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	102.04062			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	102.03513			0.00	0	10,000,000
Total IPF20 SPOT									0.00	0	10,000,000
Total For IPF20									0.00	0	10,000,000
IPF21 On 17/03/2022 Spot Bond				100.00000	0.00000	102.10867			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	99.93128			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	100.97065			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			8.94500	104.21444	8.94500	104.18966			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	100.45486			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			5.82000	104.62308	5.82000	104.60644		4,033,253,016,000.00		692,998,800	173,249,700
Total IPL6 SPOT								4,033,253,016,000.00		692,998,800	173,249,700
Total For IPL6								4,033,253,016,000.00		692,998,800	173,249,700
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	100.48517	100.00000	100.22212			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	101.67736			0.00	0	0
Total IPL7 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPL7									0.00	0	0
IPL7/JIF On 05/04/2018 Spot Bond			100.00000	65.63767	100.00000	65.47866			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	102.06285			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	15.69199	100.00000	15.65397			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	100.44697			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	99.78812			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	100.31965	2.75000	100.31221			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			5.77000	138.92327	5.77000	138.89267			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	98.96776			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2019 Spot Bond				100.00000	0.00000	100.93800			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	110.98280	4.52000	111.93104			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	110.89028	4.52000	111.93104			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	100.00008			0.00	0	0
Total IV031 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV031									0.00	0	0
IV032 On 14/08/2018 Spot Bond				100.00000	0.00000	102.02778			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	101.67617			0.00	0	0
Total IV033 SPOT									0.00	0	0
Total For IV033									0.00	0	0
IV034 On 11/02/2021 Spot Bond			10.99500	105.16583	10.99500	105.13526			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	104.52055			0.00	0	0
Total IV035 SPOT									0.00	0	0
Total For IV035									0.00	0	0
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	101.53493			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	102.55510			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			5.13000	95.63699	5.13000	133.59650			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	102.36933			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			11.34500	107.40207	11.34500	107.36987			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	100.74899			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			11.23500	107.96942	11.23500	107.93735			0.00	0	0
Total IV043 SPOT									0.00	0	0
Total For IV043									0.00	0	0
IV044 On 31/01/2022 Spot Bond				100.00000	0.00000	101.30365			0.00	0	0
Total IV044 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV044									0.00	0	0
IV045 On 31/01/2022 Spot Bond			5.13000	133.62355	5.13000	133.59650			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	102.53286			0.00	0	0
Total IV046 SPOT									0.00	0	0
Total For IV046									0.00	0	0
IV08 On 30/04/2018 Spot Bond			8.54500	108.14454	8.54500	108.11996		2,527,621,254,000.00	295,801,200	73,950,300	
Total IV08 SPOT								2,527,621,254,000.00	295,801,200	73,950,300	
Total For IV08								2,527,621,254,000.00	295,801,200	73,950,300	
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.71427			0.00	0	6,500,000
Total IV09 SPOT									0.00	0	6,500,000
Total For IV09									0.00	0	6,500,000
IV100U On 19/12/2021 Spot Bond			100.00000	5.18866	100.00000	5.17882			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	3.61019	100.00000	3.60334			0.00	0	0
Total IV115U SPOT									0.00	0	0
Total For IV115U									0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	18.78432	100.00000	18.66969			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			4.52000	154.96769	4.52000	154.93872			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	99.89942	7.35000	99.91952			0.00	0	0
Total IVA689 SPOT									0.00	0	0
Total For IVA689									0.00	0	0
IVA690 On 14/09/2017 Spot Bond			7.35000	99.95974	7.35000	99.83916			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	99.81909	7.35000	99.69885			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	99.39140	7.45000	99.27057			0.00	0	1,500,000,000
Total IVA694 SPOT									0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVA694									0.00	0	1,500,000,000
IVA695 On 19/10/2017 Spot Bond			7.45000	99.25046	7.45000	99.12996			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	99.09215	7.60000	98.96963			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	98.94924	7.60000	98.82707			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	84.16064	7.60000	98.68492			0.00	0	0
Total IVA698 SPOT									0.00	0	0
Total For IVA698									0.00	0	0
IVA699 On 16/11/2017 Spot Bond			7.60000	98.66465	7.60000	98.54318			0.00	0	0
Total IVA699 SPOT									0.00	0	0
Total For IVA699									0.00	0	0
IVA701 On 30/11/2017 Spot Bond			100.00000	82.20721	100.00000	82.02247		850,000,000,000,000.00	38,500,000,000	30,000,000,000	
Total IVA701 SPOT								50,000,000,000,000.00	38,500,000,000	30,000,000,000	
Total For IVA701								50,000,000,000,000.00	38,500,000,000	30,000,000,000	
IVA702 On 07/12/2017 Spot Bond			100.00000	80.93126	100.00000	80.75221		720,000,000,000,000.00	37,200,000,000	33,000,000,000	
Total IVA702 SPOT								20,000,000,000,000.00	37,200,000,000	33,000,000,000	
Total For IVA702								20,000,000,000,000.00	37,200,000,000	33,000,000,000	
IVC005 On 25/11/2020 Spot Bond			10.00000	111.31500	10.00000	111.28600		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	101.77570		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	101.81563		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	101.85543		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	97.89591		0.00	0	0	
Total IVC035 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.61500	102.57078	8.61500	102.54728				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	30.91748	100.00000	30.84942				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	32.32628	100.00000	32.24797				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			8.86500	102.80846	8.86500	102.78424				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	101.19222				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	100.96737				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	100.52441				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	100.17050				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	100.97468				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	100.78000				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	101.98739				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	101.04316				0.00	0	0
Total IVC060 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	101.89773				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	100.91656				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	100.05159				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	100.00010				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC066 On 18/09/2017 Spot Bond			100.00000	98.38275	100.00000	98.11828				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	101.02276				0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	102.24382				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	101.33847				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	101.06659				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	101.56170				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	101.54065				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	101.46483				0.00	0	0
Total IVC088 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC088										0.00	0	0
IVC089 On 31/10/2017 Spot Bond				100.00000	0.00000	101.03137				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	101.03484				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	100.46198				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	100.44259				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			9.71500	106.55303	9.71500	106.52542				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	101.97627				0.00	200,000,000	100,000,000
Total IVC097 SPOT										0.00	200,000,000	100,000,000
Total For IVC097										0.00	200,000,000	100,000,000
IVC098 On 14/06/2018 Spot Bond			8.01500	102.86931	8.01500	102.84723				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	101.13374				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	101.15654				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	102.00653				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	100.07048				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond				100.00000	0.00000	99.95322				0.00	0	0
Total IVC106 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond				100.00000	0.00000	101.98635				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	101.12317				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	100.55926				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			9.36500	104.29157	9.36500	104.26564				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	100.50266				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	100.42593				0.00	0	0
Total IVC112 SPOT										0.00	0	0
Total For IVC112										0.00	0	0
IVC113 On 26/08/2018 Spot Bond				100.00000	0.00000	100.34683				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	99.92759				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	100.68713				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	100.51588				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	100.44345				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	10.61653	100.00000	10.59638				0.00	0	0
Total IVC68U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC68U										0.00	0	0
IVC73U On 22/03/2018 Spot Bond			100.00000	65.62276	100.00000	67.65041				0.00	0	0
Total IVC73U SPOT										0.00	0	0
Total For IVC73U										0.00	0	0
IVC74U On 22/09/2017 Spot Bond			100.00000	97.33333	100.00000	99.19385				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	7.67277	100.00000	7.65821				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	6.76892	100.00000	6.75607				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	6.62898	100.00000	6.61641				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	5.61946	100.00000	5.60880				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	5.35891	100.00000	5.34874				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	5.35891	100.00000	5.34874				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	5.23817	100.00000	5.22823				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	101.20191				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	99.95302				0.00	0	0
Total KAP002 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For KAP002									0.00	0	0
KAP002 On 06/06/2019 Spot Bond				100.00000	0.00000	100.02795			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KAP003 On 29/06/2018 Spot Bond				100.00000	0.00000	101.85531			0.00	0	0
Total KAP005 SPOT									0.00	0	0
Total For KAP005									0.00	0	0
KAP005 On 29/06/2021 Spot Bond				100.00000	0.00000	101.96618			0.00	0	0
Total KAP006 SPOT									0.00	0	0
Total For KAP006									0.00	0	0
KAP006 On 26/10/2021 Spot Bond			9.26500	107.10033	9.26500	107.07382			0.00	0	0
Total KAP007 SPOT									0.00	0	0
Total For KAP007									0.00	0	0
KAP007 On 28/11/2019 Spot Bond				100.00000	0.00000	100.85153			0.00	0	0
Total KAP008 SPOT									0.00	0	0
Total For KAP008									0.00	0	0
KAP008 On 24/05/2020 Spot Bond				100.00000	0.00000	100.44995			0.00	0	0
Total KAP009 SPOT									0.00	0	0
Total For KAP009									0.00	0	0
KAP041 On 01/07/2019 Spot Bond			100.00000	34.44853	100.00000	34.36508			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	101.17924			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0
KSB009 On 05/08/2020 Spot Bond				100.00000	0.00000	101.05886			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	101.62715			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			8.82500	135.81716	8.82500	135.78528		601,752,922,500.00	68,187,300	22,421,800	
Total KW01 SPOT								601,752,922,500.00	68,187,300	22,421,800	
Total For KW01								601,752,922,500.00	68,187,300	22,421,800	
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	99.82940		0.00	0	0	
Total LBK05 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LBK05									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	99.83550			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	101.04909			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	23.79565	100.00000	23.73801			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			9.29500	103.40637	9.29500	103.38084			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	102.76959	9.62000	102.74335			0.00	0	0
Total LBK11/R207 SPOT									0.00	0	0
Total For LBK11/R207									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	100.46485	9.71000	100.43898			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	66.59910	100.00000	66.43777			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	101.76298			0.00	0	0
Total LBK15 SPOT									0.00	0	0
Total For LBK15									0.00	0	0
LBK16 On 30/11/2019 Spot Bond				100.00000	0.00000	100.30072			0.00	0	10,000,000
Total LBK16 SPOT									0.00	0	10,000,000
Total For LBK16									0.00	0	10,000,000
LBK17 On 22/03/2020 Spot Bond				100.00000	0.00000	102.06276			0.00	0	10,000,000
Total LBK17 SPOT									0.00	0	10,000,000
Total For LBK17									0.00	0	10,000,000
LBK18 On 22/03/2022 Spot Bond				100.00000	0.00000	104.59543			0.00	0	1,500,000,000
Total LBK18 SPOT									0.00	0	1,500,000,000
Total For LBK18									0.00	0	1,500,000,000
LBK19 On 23/03/2018 Spot Bond				100.00000	0.00000	101.93301			0.00	0	0
Total LBK19 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LBK19									0.00	0	0
LBK20 On 08/06/2022 Spot Bond			10.03500	103.25455	10.03500	103.22693			0.00	0	0
Total LBK20 SPOT									0.00	0	0
Total For LBK20									0.00	0	0
LBK21 On 04/09/2018 Spot Bond				100.00000	0.00000	100.15927			0.00	0	0
Total LBK21 SPOT									0.00	0	0
Total For LBK21									0.00	0	0
LBK22 On 04/09/2020 Spot Bond				100.00000	0.00000	100.16673			0.00	0	0
Total LBK22 SPOT									0.00	0	0
Total For LBK22									0.00	0	0
LBK23 On 05/09/2022 Spot Bond				100.00000	0.00000	100.17874			0.00	0	0
Total LBK23 SPOT									0.00	0	0
Total For LBK23									0.00	0	0
LGL03 On 03/04/2018 Spot Bond			6.77000	103.84330	6.77000	103.82441		8,731,799,768,000.00	1,289,778,400	322,444,600	
Total LGL03 SPOT								8,731,799,768,000.00	1,289,778,400	322,444,600	
Total For LGL03								8,731,799,768,000.00	1,289,778,400	322,444,600	
LGL04 On 14/08/2020 Spot Bond			8.99500	101.13728	8.99500	101.11311		28,517,891,920,000.00	3,170,416,000	1,372,604,000	
Total LGL04 SPOT								28,517,891,920,000.00	3,170,416,000	1,372,604,000	
Total For LGL04								28,517,891,920,000.00	3,170,416,000	1,372,604,000	
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.38097		0.00	0	0	
Total LGL05 SPOT								0.00	0	0	
Total For LGL05								0.00	0	0	
LGL06 On 04/10/2022 Spot Bond			9.57000	106.95527	9.57000	106.92795		0.00	0	2,500,000,000	
Total LGL06 SPOT								0.00	0	2,500,000,000	
Total For LGL06								0.00	0	2,500,000,000	
LGL07 On 04/10/2022 Spot Bond				100.00000	0.00000	102.03042		0.00	0	0	
Total LGL07 SPOT								0.00	0	0	
Total For LGL07								0.00	0	0	
LGL08 On 28/02/2023 Spot Bond				100.00000	0.00000	101.00160		0.00	0	500,000,000	
Total LGL08 SPOT								0.00	0	500,000,000	
Total For LGL08								0.00	0	500,000,000	
LGL09 On 28/08/2024 Spot Bond				100.00000	0.00000	100.36820		0.00	0	0	
Total LGL09 SPOT								0.00	0	0	
Total For LGL09								0.00	0	0	
LHC01U On 12/07/2023 Spot Bond			100.00000	11.10924	100.00000	11.06039		0.00	0	0	
Total LHC01U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LHC01U										0.00	0	0
LHC021 On 12/07/2023 Spot Bond			100.00000	11.72217	100.00000	11.67062				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	100.96930				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			12.34500	105.36847	12.34500	105.33418				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			13.29500	106.49299	13.29500	106.45575				0.00	0	0
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0
LHL22 On 13/09/2017 Spot Bond				100.00000	0.00000	99.95102				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	101.00741				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	103.98928				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	100.50430				0.00	0	0
Total LRFA2 SPOT										0.00	0	0
Total For LRFA2										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond				100.00000	0.00000	100.88680				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	100.56813				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	100.71553				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	100.00001				0.00	0	0
Total MAQ093 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ093										0.00	0	0
MAQ09 On 01/02/2018 Spot Bond				100.00000	0.00000	100.91870				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 31/08/2018 Spot Bond				100.00000	0.00000	104.07065				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	104.23980				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.22075				0.00	0	0
Total MAQ0A5 SPOT										0.00	0	0
Total For MAQ0A5										0.00	0	0
MAQ0J On 28/02/2020 Spot Bond				100.00000	0.00000	100.22216				0.00	0	0
Total MAQ0J1 SPOT										0.00	0	0
Total For MAQ0J1										0.00	0	0
MAQ0J On 28/12/2020 Spot Bond				100.00000	0.00000	100.21183				0.00	0	0
Total MAQ0J2 SPOT										0.00	0	0
Total For MAQ0J2										0.00	0	0
MAQ10 On 15/09/2017 Spot Bond				100.00000	0.00000	99.91704				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	98.79496				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	101.74430				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF04 On 13/04/2018 Spot Bond				100.00000	0.00000	101.89362				0.00	0	500,000,000
Total MBF045 SPOT										0.00	0	500,000,000
Total For MBF045										0.00	0	500,000,000
MBF04 On 17/08/2018 Spot Bond				100.00000	0.00000	100.79983				0.00	0	0
Total MBF046 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF046										0.00	0	0
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	100.56140				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	100.34103				0.00	0	500,000,000
Total MBF049 SPOT										0.00	0	500,000,000
Total For MBF049										0.00	0	500,000,000
MBF05 On 17/05/2019 Spot Bond				100.00000	0.00000	100.87598				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	41.19391	100.00000	41.09412				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	101.71325				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	102.28515				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBF05 On 27/03/2018 Spot Bond				100.00000	0.00000	101.72233				0.00	0	0
Total MBF054 SPOT										0.00	0	0
Total For MBF054										0.00	0	0
MBF05 On 27/03/2020 Spot Bond				100.00000	0.00000	102.01095				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	0.00000	100.30597				0.00	0	0
Total MBF056 SPOT										0.00	0	0
Total For MBF056										0.00	0	0
MBF05 On 28/08/2020 Spot Bond				100.00000	0.00000	100.32061				0.00	0	0
Total MBF057 SPOT										0.00	0	0
Total For MBF057										0.00	0	0
MBSA On 30/10/2017 Spot Bond			2.30000	99.69845	2.30000	99.06302				0.00	0	0
Total MBSA2 SPOT										0.00	0	0
Total For MBSA2										0.00	0	0
MBSA On 11/12/2017 Spot Bond				100.00000	0.00000	98.34235				0.00	0	0
Total MBSA3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBLSA3										0.00	0	0
MBP03 On 12/09/2019 Spot Bond				100.00000	0.00000	99.97808				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	101.48710				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	100.32235				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	91.28924	100.00000	91.06549				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	91.30942	100.00000	91.08561				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	87.64843	100.00000	87.44219				0.00	0	0
Total MBP32U SPOT										0.00	0	0
Total For MBP32U										0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	100.96951				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			8.24500	104.82141	8.24500	104.79827				0.00	0	0
Total MBSA01 SPOT										0.00	0	0
Total For MBSA01										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	105.18434	8.00000	105.16180				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			8.29500	104.52773	8.29500	104.50452				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	103.62792	8.91000	103.60324				0.00	0	0
Total MBSA02/R204 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBSA02/R204									0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	101.73171			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	101.79321			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			8.26500	103.04074	8.26500	103.01807			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			9.12000	104.96650	9.12000	104.94107			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	101.96139			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			9.09500	104.44859	9.09500	104.42307			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	99.90587			0.00	0	0
Total MMF101 SPOT									0.00	0	0
Total For MMF101									0.00	0	0
MMF20 On 15/12/2024 Spot Bond				100.00000	0.00000	99.89772			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	99.86795			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	99.86795			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	99.33937			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			9.29500	102.13034	9.29500	102.10513		19,074,961,048,000.00	2,052,174,400	817,202,500	
Total MMIG02 SPOT								19,074,961,048,000.00	2,052,174,400	817,202,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MMIG02									19,074,961,048,000.00	2,052,174,400	817,202,500
MMIG0 On 01/06/2020 Spot Bond				100.00000	0.00000	100.37893			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			11.22500	101.31711	11.22500	101.28705			0.00	0	0
Total MMIG04 SPOT									0.00	0	0
Total For MMIG04									0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			9.97000	104.28995	9.97000	104.26237			14,203,676,752,000.00	1,424,641,600	1,406,160,400
Total MMIG05 SPOT									14,203,676,752,000.00	1,424,641,600	1,406,160,400
Total For MMIG05									14,203,676,752,000.00	1,424,641,600	1,406,160,400
MTN06 On 13/07/2020 Spot Bond				100.00000	0.00000	102.04152			0.00	0	500,000,000
Total MTN06 SPOT									0.00	0	500,000,000
Total For MTN06									0.00	0	500,000,000
MTN07 On 13/07/2022 Spot Bond				100.00000	0.00000	101.57273			0.00	60,000,000	30,000,000
Total MTN07 SPOT									0.00	60,000,000	30,000,000
Total For MTN07									0.00	60,000,000	30,000,000
MTN08 On 20/04/2019 Spot Bond			100.00000	32.14210	100.00000	32.06423			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	38.39069	100.00000	38.30573			0.00	0	0
Total MTN09U SPOT									0.00	0	0
Total For MTN09U									0.00	0	0
MTNC1 On 15/11/2017 Spot Bond				100.00000	0.00000	102.71972			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	100.74927			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	14.52952	100.00000	14.49433			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	14.27490	100.00000	14.15960			0.00	0	0
Total MWA2U SPOT									0.00	0	0
Total For MWA2U									0.00	0	0
MWAR(On 22/11/2019 Spot Bond				100.00000	0.00000	100.49410			0.00	0	0
Total MWAR01 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MWAR01									0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	14.49227	100.89771	14.45689			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	102.13796			0.00	0	0
Total N5C23 SPOT									0.00	0	0
Total For N5C23									0.00	0	0
N5D23 On 20/09/2019 Spot Bond				100.00000	0.00000	102.26540			0.00	0	8,690,000,000
Total N5D23 SPOT									0.00	0	8,690,000,000
Total For N5D23									0.00	0	8,690,000,000
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	111.55395			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	13.54729	100.00000	13.51447			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	14.46135	100.00000	14.42632			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			9.32000	98.30041	9.32000	98.27608		10,092,411,776,000.00		1,082,876,800	550,000,000
Total NAM01 SPOT								10,092,411,776,000.00		1,082,876,800	550,000,000
Total For NAM01								10,092,411,776,000.00		1,082,876,800	550,000,000
NAM02 On 29/06/2020 Spot Bond			8.79500	103.88623	8.79500	103.86180			0.00	0	1,000,000,000
Total NAM02 SPOT									0.00	0	1,000,000,000
Total For NAM02									0.00	0	1,000,000,000
NAM03 On 01/08/2023 Spot Bond			9.32000	104.42322	9.32000	104.39738			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			10.22500	102.81476	10.22500	102.78690			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			8.26000	104.39946	8.26000	104.37651		13,293,756,336,000.00		1,609,413,600	330,589,300
Total NBK11A SPOT								13,293,756,336,000.00		1,609,413,600	330,589,300
Total For NBK11A								13,293,756,336,000.00		1,609,413,600	330,589,300
NBK12/ On 19/03/2021 Spot Bond			9.02000	105.57298	9.02000	105.54767			0.00	0	0
Total NBK12A SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK12A									0.00	0	0
NBK12, On 19/03/2021 Spot Bond			9.38000	104.50762	9.38000	104.48159			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			9.12000	107.62474	9.12000	107.59867			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			8.49500	104.49552	8.49500	104.48534			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			9.04500	99.83924	9.04500	99.81524			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK16, On 12/02/2025 Spot Bond			9.72500	99.29820	9.72500	99.27258		16,319,475,820,000.00	1,678,095,200	1,154,106,000	
Total NBK16A SPOT								16,319,475,820,000.00	1,678,095,200	1,154,106,000	
Total For NBK16A								16,319,475,820,000.00	1,678,095,200	1,154,106,000	
NBK17, On 22/04/2026 Spot Bond			9.66000	105.53695	9.66000	105.50975		193,200,000,000.00	20,000,000	1,130,000,000	
Total NBK17A SPOT								193,200,000,000.00	20,000,000	1,130,000,000	
Total For NBK17A								193,200,000,000.00	20,000,000	1,130,000,000	
NBK18, On 01/06/2020 Spot Bond			8.72500	103.85205	8.72500	103.82782		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			9.19500	104.35928	9.19500	104.33365		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			9.57500	107.45676	9.57500	107.42930		74,539,165,090,000.00	7,784,769,200	1,878,767,400	
Total NBK20A SPOT								74,539,165,090,000.00	7,784,769,200	1,878,767,400	
Total For NBK20A								74,539,165,090,000.00	7,784,769,200	1,878,767,400	
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	100.07680		0.00	0	200,000,000	
Total NBK20B SPOT								0.00	0	200,000,000	
Total For NBK20B								0.00	0	200,000,000	
NBK21, On 21/07/2027 Spot Bond			10.87500	100.04266	10.87500	100.01388		0.00	0	0	
Total NBK21A SPOT								0.00	0	0	
Total For NBK21A								0.00	0	0	
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.85052		0.00	0	500,000,000	
Total NBK21B SPOT								0.00	0	500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK21B									0.00	0	500,000,000
NBK22, On 19/11/2022 Spot Bond			9.46000	105.60218	9.46000	105.57566			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	100.75287			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			9.87500	107.81390	9.87500	107.78567			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	100.77412			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			9.82500	110.46048	9.82500	110.43169			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	100.74241			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25, On 17/02/2023 Spot Bond			9.36000	106.17506	9.36000	106.14867			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	100.65284			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26, On 10/05/2023 Spot Bond			100.00000	14.97363	100.00000	14.94067			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	101.96023			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			9.86500	111.12631	9.86500	111.09724		2,607,948,887,000.00		264,363,800	0
Total NBK27A SPOT								2,607,948,887,000.00		264,363,800	0
Total For NBK27A								2,607,948,887,000.00		264,363,800	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	100.54501			0.00	0	0
Total NBK27B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK27B									0.00	0	0
NBK28 On 02/08/2023 Spot Bond			9.37000	103.94236	9.37000	103.91650			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	100.50539			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			9.92500	104.54728	9.92500	104.51976		54,679,881,900,000.00	5,509,308,000	1,377,327,000	
Total NBK29A SPOT								54,679,881,900,000.00	5,509,308,000	1,377,327,000	
Total For NBK29A								54,679,881,900,000.00	5,509,308,000	1,377,327,000	
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	100.79746			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			9.16000	102.69309	9.16000	102.66810			0.00	0	0
Total NBK30A SPOT									0.00	0	0
Total For NBK30A									0.00	0	0
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	100.59116			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.00000	0.00000	100.61331			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	100.33172			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	100.95131			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	100.78896			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	100.80621			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	100.82760			0.00	0	0
Total NBK36B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK36B									0.00	0	0
NBK37I On 02/08/2019 Spot Bond				100.00000	0.00000	100.97818			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	100.98123			0.00	0	0
Total NBK38B SPOT									0.00	0	0
Total For NBK38B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			7.85500	106.49480	7.85500	106.47213		13,956,132,458,000.00	1,776,719,600	544,179,900	
Total NBK3A SPOT								13,956,132,458,000.00	1,776,719,600	544,179,900	
Total For NBK3A								13,956,132,458,000.00	1,776,719,600	544,179,900	
NBK3A On 09/09/2019 Spot Bond			100.00000	29.08804	100.00000	29.02295		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			11.00000	47.53650	11.00000	47.52291		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	101.08272		0.00	0	0	
Total NBK40B SPOT								0.00	0	0	
Total For NBK40B								0.00	0	0	
NBK41I On 20/02/2020 Spot Bond				100.00000	0.00000	100.57871		0.00	0	0	
Total NBK41B SPOT								0.00	0	0	
Total For NBK41B								0.00	0	0	
NBK42I On 21/02/2022 Spot Bond				100.00000	0.00000	100.50450		0.00	0	0	
Total NBK42B SPOT								0.00	0	0	
Total For NBK42B								0.00	0	0	
NBK43I On 20/02/2024 Spot Bond				100.00000	0.00000	100.51936		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	101.44638		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	99.79836		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	101.63455		0.00	0	0	
Total NCLN77 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NCLN77									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	99.78808			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	8.70567	100.00000	8.68458			0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	8.70567	100.00000	8.68458			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			10.17000	102.06935	10.17000	102.04183			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	99.78929			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			10.20500	101.11134	10.20500	101.08400		5,638,303,320,000.00	552,504,000	42,821,700	
Total NCLN85 SPOT								5,638,303,320,000.00	552,504,000	42,821,700	
Total For NCLN85								5,638,303,320,000.00	552,504,000	42,821,700	
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	99.78808			0.00	0	0
Total NCLN87 SPOT									0.00	0	0
Total For NCLN87									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	99.78605			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	99.78364			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	100.16604			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	101.57740			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	99.70953			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	101.57745			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	16.29255	100.00000	16.25308				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	11.57153	100.00000	11.54863				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	12.89415	100.00000	12.86291				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	16.98538	100.00000	16.94423				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	101.92979				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	101.05668				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2019 Spot Bond			8.79500	106.92349	8.79500	106.89835				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2019 Spot Bond				100.00000	0.00000	102.24871				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	101.66983				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	101.58727				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond				100.00000	0.00000	103.32251				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			10.34500	104.45427	10.34500	104.42564				0.00	0	2,990,000,000

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 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	102.98512				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT1 On 26/11/2021 Spot Bond				100.00000	0.00000	100.51171				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	104.65917				0.00	0	0
Total NGL01 SPOT										0.00	0	0
Total For NGL01										0.00	0	0
NGL02 On 15/03/2022 Spot Bond				100.00000	0.00000	100.70742				0.00	0	0
Total NGL02 SPOT										0.00	0	0
Total For NGL02										0.00	0	0
NGL03 On 26/05/2022 Spot Bond				100.00000	0.00000	100.41834				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	102.61586				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	111.31500	10.00000	111.28600				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	104.46320	13.50000	104.42612				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	100.00000				0.00	0	0
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.38000	106.02363	3.38000	120.83078				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	171.04301	3.45000	171.01593				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	117.71919	3.77000	117.69961				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NILB13 SPOT									0.00	0	0
Total For NILB13									0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.77000	165.63189	3.77000	165.60425			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			4.08000	161.12370	4.08000	161.09548			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			3.99000	78.69696	3.99000	100.79049			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			8.14500	104.27593	8.14500	104.25332		1,075,576,572,000.00		132,053,600	33,013,400
Total NMP20N SPOT								1,075,576,572,000.00		132,053,600	33,013,400
Total For NMP20N								1,075,576,572,000.00		132,053,600	33,013,400
NQ1A1 On 22/05/2020 Spot Bond			8.77500	104.53365	8.77500	104.50899			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	100.44116			0.00	0	0
Total NQ1A17 SPOT									0.00	0	0
Total For NQ1A17									0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.39679			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	100.46606			0.00	0	10,000,000
Total NQ1A21 SPOT									0.00	0	10,000,000
Total For NQ1A21									0.00	0	10,000,000
NQ1A2 On 22/05/2018 Spot Bond				100.00000	0.00000	100.45182			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	100.48138			0.00	0	5,835,000
Total NQ1A24 SPOT									0.00	0	5,835,000
Total For NQ1A24									0.00	0	5,835,000
NQ1A2 On 22/05/2022 Spot Bond				100.00000	0.00000	100.49421			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	100.45182			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A26 SPOT										0.00	0	0
Total For NQ1A26										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			8.97500	104.53392	8.97500	104.50871				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	100.49601				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	100.49322				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	100.46261				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			9.17500	104.53423	9.17500	104.50847				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	100.46800				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond				100.00000	0.00000	100.51634				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	100.50407				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	100.57005				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	100.47878				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	100.53370				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			8.02500	108.25445	8.02500	108.23118		5,245,807,680,000.00		653,683,200	163,420,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NRA018 SPOT									5,245,807,680,000.00	653,683,200	163,420,800
Total For NRA018									5,245,807,680,000.00	653,683,200	163,420,800
NRA02: On 31/10/2022 Spot Bond			8.99500	117.61847	8.99500	117.59035			34,213,522,322,000.00	3,803,615,600	758,467,000
Total NRA022 SPOT									14,213,522,322,000.00	3,803,615,600	758,467,000
Total For NRA022									14,213,522,322,000.00	3,803,615,600	758,467,000
NRA02: On 31/05/2023 Spot Bond			3.59000	176.63207	3.59000	176.60344			0.00	0	0
Total NRA023 SPOT									0.00	0	0
Total For NRA023									0.00	0	0
NRA02: On 30/11/2028 Spot Bond			10.89500	112.09372	10.89500	112.06123			46,960,670,562,000.00	4,310,295,600	5,934,398,800
Total NRA028 SPOT									16,960,670,562,000.00	4,310,295,600	5,934,398,800
Total For NRA028									16,960,670,562,000.00	4,310,295,600	5,934,398,800
NRA02: On 30/11/2028 Spot Bond			100.00000	15.43430	100.00000	15.40014			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	102.37162			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	100.74409			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	101.14285			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	101.36577			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	101.13289			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	100.88825			0.00	200,000,000	100,000,000
Total OML02 SPOT									0.00	200,000,000	100,000,000
Total For OML02									0.00	200,000,000	100,000,000
OML03 On 27/11/2019 Spot Bond			9.29500	102.61246	9.29500	102.58712			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	99.91716			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0
OML05 On 19/03/2020 Spot Bond			9.52500	100.33432	9.52500	100.30895			5,870,402,280,000.00	616,315,200	1,654,078,800
Total OML05 SPOT									5,870,402,280,000.00	616,315,200	1,654,078,800
Total For OML05									5,870,402,280,000.00	616,315,200	1,654,078,800
OML06 On 19/03/2022 Spot Bond			10.30000	99.87961	10.30000	99.85235			10,180,936,120,000.00	988,440,400	1,746,170,700
Total OML06 SPOT									10,180,936,120,000.00	988,440,400	1,746,170,700
Total For OML06									10,180,936,120,000.00	988,440,400	1,746,170,700
OML07 On 19/03/2025 Spot Bond			11.32500	97.95746	11.32500	97.92814			0.00	0	960,000,000
Total OML07 SPOT									0.00	0	960,000,000
Total For OML07									0.00	0	960,000,000
OML08 On 14/09/2020 Spot Bond				100.00000	0.00000	100.18940			0.00	0	1,500,000,000
Total OML08 SPOT									0.00	0	1,500,000,000
Total For OML08									0.00	0	1,500,000,000
OML09 On 14/09/2022 Spot Bond			10.29000	102.28284	10.29000	102.25495			11,894,025,780,000.00	1,155,882,000	1,288,970,500
Total OML09 SPOT									11,894,025,780,000.00	1,155,882,000	1,288,970,500
Total For OML09									11,894,025,780,000.00	1,155,882,000	1,288,970,500
OML10 On 14/09/2025 Spot Bond			11.32500	100.06938	11.32500	100.03942			88,649,282,340,000.00	7,827,751,200	2,790,437,400
Total OML10 SPOT									88,649,282,340,000.00	7,827,751,200	2,790,437,400
Total For OML10									88,649,282,340,000.00	7,827,751,200	2,790,437,400
PMM12 On 25/11/2020 Spot Bond			10.00000	111.31500	10.00000	111.28600			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM30 On 07/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total PMM30 SPOT									0.00	0	0
Total For PMM30									0.00	0	0
PMM34 On 07/03/2018 Spot Bond				100.00000	0.00000	99.80404			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	100.76788			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	100.88591			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	100.30535			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PMM37 SPOT										0.00	0	0
Total For PMM37										0.00	0	0
PMM38 On 12/06/2020 Spot Bond				100.00000	0.00000	99.97699				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM39 On 04/09/2018 Spot Bond				100.00000	0.00000	100.16209				0.00	0	0
Total PMM39 SPOT										0.00	0	0
Total For PMM39										0.00	0	0
PMM40 On 04/09/2018 Spot Bond			100.00000	50.22723	100.00000	49.99634				0.00	0	5,500,000,000
Total PMM40 SPOT										0.00	0	5,500,000,000
Total For PMM40										0.00	0	5,500,000,000
PPC001 On 31/12/2018 Spot Bond				100.00000	0.00000	98.78787				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC001 On 31/10/2019 Spot Bond				100.00000	0.00000	98.09789				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	101.13163				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2018 Spot Bond				100.00000	0.00000	101.10407				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	101.21106				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0
PRE1D On 27/01/2018 Spot Bond				100.00000	0.00000	101.23592				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	100.47695				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	100.49954				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	100.51929				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.55876			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	100.56440			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	100.57003			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			8.41000	115.62913	8.42500	115.49960			494,233,403,686,000.00	2,199,076,504,600	2,167,625,020,100
Total R186 SPOT									14,233,403,686,000.00	199,076,504,600	167,625,020,100
Total For R186									14,233,403,686,000.00	199,076,504,600	167,625,020,100
R197 On 07/12/2023 Spot Bond			2.39000	297.96655	2.39000	297.92790			1,437,706,173,000.00	601,550,700	22,621,094,000
Total R197 SPOT									1,437,706,173,000.00	601,550,700	22,621,094,000
Total For R197									1,437,706,173,000.00	601,550,700	22,621,094,000
R202 On 07/12/2033 Spot Bond			2.57000	237.85514	2.57000	237.82312			775,907,672,000.00	301,909,600	223,022,103,000
Total R202 SPOT									775,907,672,000.00	301,909,600	223,022,103,000
Total For R202									775,907,672,000.00	301,909,600	223,022,103,000
R2023 On 28/02/2023 Spot Bond			7.71500	100.40613	7.72000	100.36314			604,350,007,216,000.00	856,040,182,400	927,824,200,100
Total R2023 SPOT									14,350,007,216,000.00	856,040,182,400	927,824,200,100
Total For R2023									14,350,007,216,000.00	856,040,182,400	927,824,200,100
R203 On 15/09/2017 Spot Bond			4.20000	99.96549	4.20500	99.95394			0.00	0	3,300,000,000
Total R203 SPOT									0.00	0	3,300,000,000
Total For R203									0.00	0	3,300,000,000
R2030 On 31/01/2030 Spot Bond			9.00000	93.54320	9.00000	93.52083			710,882,879,200,000.00	301,209,208,800	556,080,365,200
Total R2030 SPOT									10,882,879,200,000.00	301,209,208,800	556,080,365,200
Total For R2030									10,882,879,200,000.00	301,209,208,800	556,080,365,200
R2032 On 31/03/2032 Spot Bond			9.24000	95.87543	9.24000	95.85178			828,616,699,216,000.00	306,127,348,400	545,226,858,000
Total R2032 SPOT									18,616,699,216,000.00	306,127,348,400	545,226,858,000
Total For R2032									18,616,699,216,000.00	306,127,348,400	545,226,858,000
R2035 On 28/02/2035 Spot Bond			9.48000	95.17175	9.48000	95.14741			592,084,247,632,000.00	273,426,608,400	381,902,730,400
Total R2035 SPOT									12,084,247,632,000.00	273,426,608,400	381,902,730,400
Total For R2035									12,084,247,632,000.00	273,426,608,400	381,902,730,400
R2037 On 31/01/2037 Spot Bond			9.59000	91.45906	9.59000	91.43578			601,597,479,488,000.00	271,282,323,200	703,906,691,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2037 SPOT									11,597,479,488,000.00	271,282,323,200	703,906,691,800
Total For R2037									11,597,479,488,000.00	271,282,323,200	703,906,691,800
R204 On 21/12/2018 Spot Bond			6.85000	103.17721	6.84500	103.16431			305,827,324,880,000.00	44,646,324,800	345,692,261,600
Total R204 SPOT									15,827,324,880,000.00	44,646,324,800	345,692,261,600
Total For R204									15,827,324,880,000.00	44,646,324,800	345,692,261,600
R2040 On 31/01/2040 Spot Bond			9.71500	94.55328	9.71500	94.52892			397,252,419,486,000.00	246,757,840,400	473,066,243,400
Total R2040 SPOT									17,252,419,486,000.00	246,757,840,400	473,066,243,400
Total For R2040									17,252,419,486,000.00	246,757,840,400	473,066,243,400
R2044 On 31/01/2044 Spot Bond			9.74000	91.66637	9.74000	91.64268			656,083,843,080,000.00	170,029,142,000	816,578,995,500
Total R2044 SPOT									16,083,843,080,000.00	170,029,142,000	316,578,995,500
Total For R2044									16,083,843,080,000.00	170,029,142,000	316,578,995,500
R2048 On 28/02/2048 Spot Bond			9.70000	91.03643	9.70000	91.01262			899,549,832,840,000.00	711,293,797,200	1,672,835,399,300
Total R2048 SPOT									19,549,832,840,000.00	711,293,797,200	572,835,399,300
Total For R2048									19,549,832,840,000.00	711,293,797,200	572,835,399,300
R207 On 15/01/2020 Spot Bond			7.08000	101.50937	7.09500	101.45822			263,853,703,840,000.00	319,753,348,000	870,879,136,000
Total R207 SPOT									13,853,703,840,000.00	319,753,348,000	370,879,136,000
Total For R207									13,853,703,840,000.00	319,753,348,000	370,879,136,000
R208 On 31/03/2021 Spot Bond			7.28000	101.40584	7.29500	101.34028			833,224,549,248,000.00	114,453,921,600	504,564,267,000
Total R208 SPOT									13,224,549,248,000.00	114,453,921,600	504,564,267,000
Total For R208									13,224,549,248,000.00	114,453,921,600	504,564,267,000
R209 On 31/03/2036 Spot Bond			9.45000	75.05652	9.45500	75.00350			129,472,944,800,000.00	436,981,264,000	1,186,656,865,000
Total R209 SPOT									19,472,944,800,000.00	436,981,264,000	186,656,865,000
Total For R209									19,472,944,800,000.00	436,981,264,000	186,656,865,000
R210 On 31/03/2028 Spot Bond			2.52000	185.35477	2.52000	185.33007			0.00	0	72,912,708,400
Total R210 SPOT									0.00	0	72,912,708,400
Total For R210									0.00	0	72,912,708,400
R212 On 31/01/2022 Spot Bond			2.37000	149.48546	2.38000	149.40488			558,846,000,000,000.00	235,800,000,000	208,450,593,300
Total R212 SPOT									18,846,000,000,000.00	235,800,000,000	208,450,593,300
Total For R212									18,846,000,000,000.00	235,800,000,000	208,450,593,300
R213 On 28/02/2031 Spot Bond			9.09000	84.17999	9.10500	84.05728			586,369,125,404,000.00	174,518,055,600	431,881,052,700
Total R213 SPOT									16,369,125,404,000.00	174,518,055,600	431,881,052,700
Total For R213									16,369,125,404,000.00	174,518,055,600	431,881,052,700
R214 On 28/02/2041 Spot Bond			9.61500	71.38967	9.61500	71.37115			899,824,830,574,500.00	405,598,006,300	1,168,084,636,000
Total R214 SPOT									19,824,830,574,500.00	405,598,006,300	168,084,636,000
Total For R214									19,824,830,574,500.00	405,598,006,300	168,084,636,000
RCG01 On 24/10/2019 Spot Bond				100.00000	0.00000	101.18958			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.10188			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	102.34000			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	100.14632			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	66.35093	100.00000	66.19019			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	12.86436	100.00000	12.82710			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03I On 04/04/2018 Spot Bond			100.00000	61.74644	100.00000	61.58191			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	41.23016	100.00000	41.12030			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	20.73094	100.00000	20.67570		118,800,000,000,000.00	1,188,000,000	297,000,000	
Total RDF05U SPOT								18,800,000,000,000.00	1,188,000,000	297,000,000	
Total For RDF05U								18,800,000,000,000.00	1,188,000,000	297,000,000	
RDF06I On 28/08/2022 Spot Bond			100.00000	11.19603	100.00000	11.14680		750,000,000,000,000.00	77,500,000,000	0	
Total RDF06U SPOT								50,000,000,000,000.00	77,500,000,000	0	
Total For RDF06U								50,000,000,000,000.00	77,500,000,000	0	
RDFB0 On 11/03/2018 Spot Bond			100.00000	0.00000	100.00004			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	100.50342			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	101.45517			0.00	420,000,000	105,000,000	

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 RDFB05 SPOT										0.00	420,000,000	105,000,000
Total For RDFB05										0.00	420,000,000	105,000,000
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	102.64191				0.00	0	0
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	32.28962	100.00000	34.47712				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	102.28431				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	101.95021				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond				100.00000	0.00000	100.17058				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond				100.00000	0.00000	102.14077				0.00	150,000,000	75,000,000
Total RDFB10 SPOT										0.00	150,000,000	75,000,000
Total For RDFB10										0.00	150,000,000	75,000,000
RDFB1 On 27/03/2022 Spot Bond				100.00000	0.00000	101.91099				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	101.59397				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	101.78101				0.00	0	0
Total RDFC36 SPOT										0.00	0	0
Total For RDFC36										0.00	0	0
RDFC3 On 04/06/2018 Spot Bond				100.00000	0.00000	100.15452				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	101.03699				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	100.58809				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REB01 On 21/05/2018 Spot Bond			100.00000	58.71620	100.00000	58.57396				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	100.53020				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	100.55026				0.00	0	0
Total REBC05 SPOT										0.00	0	0
Total For REBC05										0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	102.23256				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RED20 On 05/04/2019 Spot Bond				100.00000	0.00000	102.35256				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20 On 05/04/2019 Spot Bond				100.00000	0.00000	102.82335				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	102.32428				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	99.78897				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	83.35191	100.00000	83.16503				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	38.85237	100.00000	38.75722				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	20.58698	100.00000	20.53655				0.00	0	15,000,000,000
Total RES03U SPOT										0.00	0	15,000,000,000
Total For RES03U										0.00	0	15,000,000,000
RES04 On 02/03/2021 Spot Bond			100.00000	13.18821	100.00000	13.15591				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.89717				0.00	0	500,000,000
Total RES15 SPOT										0.00	0	500,000,000
Total For RES15										0.00	0	500,000,000
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.85566				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	100.09053				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	101.45735				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	101.52794				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond				100.00000	0.00000	100.42099				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	101.27930				0.00	892,000,000	223,000,000
Total RES36 SPOT										0.00	892,000,000	223,000,000
Total For RES36										0.00	892,000,000	223,000,000
RES38 On 01/08/2020 Spot Bond				100.00000	0.00000	101.01287				0.00	676,000,000	169,000,000
Total RES38 SPOT										0.00	676,000,000	169,000,000
Total For RES38										0.00	676,000,000	169,000,000
RES39I On 03/05/2018 Spot Bond			100.00000	61.84812	100.00000	61.65502				0.00	0	0
Total RES39U SPOT										0.00	0	0
Total For RES39U										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	0.00001	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	83.14090				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	58.55128	100.00000	58.40788				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP08I On 30/04/2020 Spot Bond			100.00000	21.12630	100.00000	21.07513			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	105.70065			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS00 On 30/04/2025 Spot Bond				100.00000	0.00000	47.26738			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			8.96500	106.94391	8.96500	106.91828		16,240,111,844,000.00	1,811,501,600	443,664,400	
Total RW21 SPOT								16,240,111,844,000.00	1,811,501,600	443,664,400	
Total For RW21								16,240,111,844,000.00	1,811,501,600	443,664,400	
RW23 On 10/12/2023 Spot Bond			9.40000	102.92590	9.40000	102.90008		35,445,583,920,000.00	3,770,806,800	942,701,700	
Total RW23 SPOT								35,445,583,920,000.00	3,770,806,800	942,701,700	
Total For RW23								35,445,583,920,000.00	3,770,806,800	942,701,700	
RW28 On 10/12/2028 Spot Bond			10.80500	99.00233	10.80500	98.97387		50,282,796,300,000.00	4,653,660,000	967,046,000	
Total RW28 SPOT								50,282,796,300,000.00	4,653,660,000	967,046,000	
Total For RW28								50,282,796,300,000.00	4,653,660,000	967,046,000	
S1328L On 02/11/2017 Spot Bond			100.00000	87.74038	100.00000	87.52998		0.00	0	0	
Total S1328U SPOT								0.00	0	0	
Total For S1328U								0.00	0	0	
SBK12 On 25/11/2020 Spot Bond			10.00000	111.31500	10.00000	111.28600		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			6.73500	103.30505	6.73500	103.28627		2,343,874,290,000.00	348,014,000	87,003,500	
Total SBK14 SPOT								2,343,874,290,000.00	348,014,000	87,003,500	
Total For SBK14								2,343,874,290,000.00	348,014,000	87,003,500	
SBK16 On 15/03/2018 Spot Bond				100.00000	0.00000	100.05238		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	100.09388		0.00	0	102,000,000	
Total SBK17 SPOT								0.00	0	102,000,000	
Total For SBK17								0.00	0	102,000,000	
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	100.47682		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.26262			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	101.59090			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2020 Spot Bond				100.00000	0.00000	102.13726			0.00	0	900,000,000
Total SBK21 SPOT									0.00	0	900,000,000
Total For SBK21									0.00	0	900,000,000
SBK22 On 28/05/2020 Spot Bond				100.00000	0.00000	101.54061			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			10.55000	106.99917	10.55000	106.96928			0.00	0	1,910,000,000
Total SBK23 SPOT									0.00	0	1,910,000,000
Total For SBK23									0.00	0	1,910,000,000
SBK24 On 19/10/2020 Spot Bond				100.00000	0.00000	102.97188			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	12.37730	100.00000	12.34732			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	103.72968			0.00	0	0
Total SBK25 SPOT									0.00	0	0
Total For SBK25									0.00	0	0
SBK26 On 25/04/2021 Spot Bond			10.74500	109.07159	10.74500	109.04041			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			8.19500	103.65958	8.19500	103.63684		8,625,191,608,000.00	1,052,494,400	3,023,123,600	
Total SBK9 SPOT								8,625,191,608,000.00	1,052,494,400	3,023,123,600	
Total For SBK9								8,625,191,608,000.00	1,052,494,400	3,023,123,600	
SBN33 On 15/09/2017 Spot Bond			5.60500	99.95395	5.60500	99.93861		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	99.91616		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBS13 On 22/09/2017 Spot Bond			6.73500	99.81581	6.73500	104.23843			3,924,576,096,000.00	582,713,600	145,678,400
Total SBS13 SPOT									3,924,576,096,000.00	582,713,600	145,678,400
Total For SBS13									3,924,576,096,000.00	582,713,600	145,678,400
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	102.59232			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	103.09095			0.00	0	1,000,000,000
Total SBS18 SPOT									0.00	0	1,000,000,000
Total For SBS18									0.00	0	1,000,000,000
SBS19 On 23/06/2021 Spot Bond			8.17500	108.63461	8.17500	108.61083			3,818,643,870,000.00	467,112,400	37,351,000
Total SBS19 SPOT									3,818,643,870,000.00	467,112,400	37,351,000
Total For SBS19									3,818,643,870,000.00	467,112,400	37,351,000
SBS20 On 15/05/2026 Spot Bond			9.42500	106.89907	9.42500	106.87232			121,074,085,340,000.00	12,846,056,800	3,269,870,200
Total SBS20 SPOT									121,074,085,340,000.00	12,846,056,800	3,269,870,200
Total For SBS20									121,074,085,340,000.00	12,846,056,800	3,269,870,200
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	102.63688			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	101.46725			0.00	0	3,000,000,000
Total SBS24 SPOT									0.00	0	3,000,000,000
Total For SBS24									0.00	0	3,000,000,000
SBS25 On 24/05/2019 Spot Bond			7.63500	104.58840	7.63500	104.56711			6,668,259,354,000.00	873,380,400	218,345,100
Total SBS25 SPOT									6,668,259,354,000.00	873,380,400	218,345,100
Total For SBS25									6,668,259,354,000.00	873,380,400	218,345,100
SBS27 On 20/02/2024 Spot Bond			8.97000	106.20204	8.97000	106.17673			156,353,673,216,000.00	17,430,732,800	4,135,456,300
Total SBS27 SPOT									156,353,673,216,000.00	17,430,732,800	4,135,456,300
Total For SBS27									156,353,673,216,000.00	17,430,732,800	4,135,456,300
SBS29 On 12/06/2019 Spot Bond			7.64500	103.84461	7.64500	103.82333			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			9.59000	94.34914	9.59000	94.32513			77,472,277,960,000.00	8,078,444,000	2,012,348,900
Total SBS3 SPOT									77,472,277,960,000.00	8,078,444,000	2,012,348,900
Total For SBS3									77,472,277,960,000.00	8,078,444,000	2,012,348,900
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	99.97919			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 12/06/2027 Spot Bond			9.64000	103.33424	9.64000	103.30766			186,418,208,176,000.00	19,337,988,400	4,404,499,200
Total SBS31 SPOT									16,418,208,176,000.00	19,337,988,400	4,404,499,200
Total For SBS31									16,418,208,176,000.00	19,337,988,400	4,404,499,200
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	99.82327			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	99.82681			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			9.72500	101.68857	9.72500	101.66234			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	101.17584			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	100.85269			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			7.77500	101.38787	7.77500	101.36686			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.22000	100.40782	9.22000	100.38324			184,400,000,000.00	20,000,000	10,000,000
Total SBS38 SPOT									184,400,000,000.00	20,000,000	10,000,000
Total For SBS38									184,400,000,000.00	20,000,000	10,000,000
SBS39 On 29/01/2030 Spot Bond			9.99000	99.20139	9.99000	99.17512			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			8.42500	103.36626	8.42500	103.34308			45,451,068,680,000.00	5,394,785,600	1,610,856,500
Total SBS4 SPOT									15,451,068,680,000.00	5,394,785,600	1,610,856,500
Total For SBS4									15,451,068,680,000.00	5,394,785,600	1,610,856,500
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	101.33935			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			8.64000	108.80248	8.64000	108.77748			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			9.28000	111.19757	9.28000	111.17016		58,799,019,136,000.00	6,336,101,200	1,584,025,300	
Total SBS42 SPOT								58,799,019,136,000.00	6,336,101,200	1,584,025,300	
Total For SBS42								58,799,019,136,000.00	6,336,101,200	1,584,025,300	
SBS43 On 12/11/2027 Spot Bond			9.60500	111.36386	9.60500	111.33547		3,673,979,735,000.00	382,507,000	0	
Total SBS43 SPOT								3,673,979,735,000.00	382,507,000	0	
Total For SBS43								3,673,979,735,000.00	382,507,000	0	
SBS44 On 15/02/2019 Spot Bond				100.00000	0.00000	100.83808		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	101.53246		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			8.67000	109.22132	8.67000	109.19613		0.00	0	0	
Total SBS46 SPOT								0.00	0	0	
Total For SBS46								0.00	0	0	
SBS47 On 15/02/2023 Spot Bond				100.00000	0.00000	101.51070		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	100.76520		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	101.01000		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			8.82000	103.35434	8.82000	103.33010		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			9.46500	102.58227	9.46500	102.55649		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	101.06597		0.00	0	0	
Total SBS52 SPOT								0.00	0	0	
Total For SBS52								0.00	0	0	
SBS53 On 03/05/2027 Spot Bond				100.00000	0.00000	101.77819		0.00	6,000,000,000	3,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS53 SPOT									0.00	6,000,000,000	3,000,000,000
Total For SBS53									0.00	6,000,000,000	3,000,000,000
SBS54 On 12/06/2020 Spot Bond				100.00000	0.00000	99.97847			0.00	0	10,000,000
Total SBS54 SPOT									0.00	0	10,000,000
Total For SBS54									0.00	0	10,000,000
SBS55 On 12/06/2022 Spot Bond				100.00000	0.00000	100.19154			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			8.54500	103.78042	8.54500	103.75670		159,461,202,424,500.00	18,661,346,100	6,220,448,700	
Total SBS56 SPOT								159,461,202,424,500.00	18,661,346,100	6,220,448,700	
Total For SBS56								159,461,202,424,500.00	18,661,346,100	6,220,448,700	
SBS57 On 12/06/2024 Spot Bond				100.00000	0.00000	99.97726			0.00	0	0
Total SBS57 SPOT									0.00	0	0
Total For SBS57									0.00	0	0
SBS58 On 12/06/2027 Spot Bond				100.00000	0.00000	100.61901			0.00	0	0
Total SBS58 SPOT									0.00	0	0
Total For SBS58									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.59000	279.66333	3.59000	279.61804			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			4.12000	196.02299	4.12000	196.61038			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	102.61810			0.00	47,387,800	23,693,900
Total SBT101 SPOT									0.00	47,387,800	23,693,900
Total For SBT101									0.00	47,387,800	23,693,900
SCM10 On 15/09/2017 Spot Bond			100.00000	99.18478	100.00000	98.91599			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	87.35701	100.00000	87.15338			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	87.59345	100.00000	87.38928			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	88.02337	100.00000	87.81818			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2018 Spot Bond			100.00000	88.23832	100.00000	88.03263				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	102.24471				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond				100.00000	0.00000	102.24483				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	101.12637				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				100.00000	0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	100.18589				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	111.31500	10.00000	111.28600				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			6.48500	99.96448	6.48500	99.98223				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	100.91659				0.00	0	0
Total SHS22 SPOT										0.00	0	0
Total For SHS22										0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	101.84521				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	101.90565				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			9.19500	103.52210	9.19500	103.49668				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SHS25 SPOT									0.00	0	0
Total For SHS25									0.00	0	0
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	101.90565			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	101.91233			0.00	0	0
Total SHS28 SPOT									0.00	0	0
Total For SHS28									0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	39.11256	100.00000	39.01677			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	101.73274			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	101.76980			0.00	0	0
Total SHS31 SPOT									0.00	0	0
Total For SHS31									0.00	0	0
SHS32 On 10/07/2020 Spot Bond				100.00000	0.00000	101.61245			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	101.64663			0.00	500,000,000	125,000,000
Total SHS33 SPOT									0.00	500,000,000	125,000,000
Total For SHS33									0.00	500,000,000	125,000,000
SLI3 On 15/08/2018 Spot Bond			8.04500	101.22315	8.04500	101.20145		2,263,052,064,000.00		281,299,200	70,324,800
Total SLI3 SPOT								2,263,052,064,000.00		281,299,200	70,324,800
Total For SLI3								2,263,052,064,000.00		281,299,200	70,324,800
SLI4 On 15/08/2021 Spot Bond				100.00000	0.00000	100.69531			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	100.66132			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	100.67932			0.00	16,500,000,000	16,500,000,000
Total SLRA2 SPOT									0.00	16,500,000,000	16,500,000,000
Total For SLRA2									0.00	16,500,000,000	16,500,000,000
SLRB1 On 15/08/2019 Spot Bond				100.00000	0.00000	100.69044			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.69748			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	100.74933			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	100.76425			0.00	0	0
Total SLRC2 SPOT									0.00	0	0
Total For SLRC2									0.00	0	0
SNT01 On 15/09/2017 Spot Bond			5.40500	99.95559	5.40500	99.94080			0.00	0	3,776,665,600
Total SNT01 SPOT									0.00	0	3,776,665,600
Total For SNT01									0.00	0	3,776,665,600
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	101.67195			0.00	0	0
Total SNT02 SPOT									0.00	0	0
Total For SNT02									0.00	0	0
SNT03 On 12/04/2023 Spot Bond			10.32000	110.93807	10.32000	110.90757			0.00	0	1,550,000,000
Total SNT03 SPOT									0.00	0	1,550,000,000
Total For SNT03									0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond				100.00000	0.00000	102.02228			0.00	398,000,000	799,000,000
Total SNT04 SPOT									0.00	398,000,000	799,000,000
Total For SNT04									0.00	398,000,000	799,000,000
SPDA10 On 21/08/2021 Spot Bond				100.00000	0.00000	101.31971			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	100.50178			0.00	0	10,000,000
Total SPDA11 SPOT									0.00	0	10,000,000
Total For SPDA11									0.00	0	10,000,000
SPDA12 On 21/08/2022 Spot Bond				100.00000	0.00000	100.51130			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	100.49902			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	100.49199			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.50700				0.00	40,000,000,000	40,000,000,000
Total SPDA8 SPOT										0.00	40,000,000,000	40,000,000,000
Total For SPDA8										0.00	40,000,000,000	40,000,000,000
SPDA9 On 21/08/2019 Spot Bond				100.00000	0.00000	100.50920				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00: On 09/09/2019 Spot Bond				100.00000	0.00000	100.00021				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00: On 31/10/2019 Spot Bond				100.00000	0.00000	101.08853				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	101.58441				0.00	268,614,300	89,538,100
Total SSA05 SPOT										0.00	268,614,300	89,538,100
Total For SSA05										0.00	268,614,300	89,538,100
SSA06 On 16/04/2020 Spot Bond			8.99500	101.14742	8.99500	101.12310				0.00	0	300,000,000
Total SSA06 SPOT										0.00	0	300,000,000
Total For SSA06										0.00	0	300,000,000
SSN00: On 31/03/2021 Spot Bond			8.86500	96.71458	8.86500	96.69167				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			8.86500	96.71458	8.86500	96.69167				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN00: On 15/09/2017 Spot Bond			5.08500	99.95822	5.08500	99.94431				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	87.93756	3.93500	116.40240				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			9.92500	105.78357	9.92500	105.75557				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			10.97500	72.59863	10.97500	72.57720				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN021 On 21/01/2019 Spot Bond				100.00000	0.00000	101.27360				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN024 On 16/01/2019 Spot Bond				100.00000	0.00000	101.37448				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN026 On 25/09/2019 Spot Bond				100.00000	0.00000	101.98744				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN027 On 07/12/2023 Spot Bond				100.00000	0.00000	100.10656				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN029 On 17/03/2020 Spot Bond				100.00000	0.00000	99.82689				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN033 On 02/06/2020 Spot Bond				100.00000	0.00000	100.17345				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	100.63054				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN035 On 18/12/2020 Spot Bond				100.00000	0.00000	107.38958				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SSN036 On 01/06/2021 Spot Bond				100.00000	0.00000	100.26540				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN037 On 26/01/2021 Spot Bond			9.55000	101.22426	9.55000	101.19861				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	101.54009				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			9.12000	107.15203	9.12000	107.12593				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			4.12000	98.81642	4.12000	98.79906			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	100.80655			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	100.62479			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	101.09824			0.00	0	0
Total SSN046 SPOT									0.00	0	0
Total For SSN046									0.00	0	0
SSN046 On 05/04/2027 Spot Bond				100.00000	0.00000	101.62461			0.00	0	0
Total SSN047 SPOT									0.00	0	0
Total For SSN047									0.00	0	0
SSN047 On 21/06/2018 Spot Bond				100.00000	0.00000	101.84556			0.00	0	0
Total SSN048 SPOT									0.00	0	0
Total For SSN048									0.00	0	0
SSN048 On 30/09/2027 Spot Bond				100.00000	0.00000	102.24872			0.00	0	0
Total SSN049 SPOT									0.00	0	0
Total For SSN049									0.00	0	0
SSN049 On 08/12/2023 Spot Bond			3.42000	112.78276	3.42000	280.78687			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			9.37500	101.96149	9.37500	101.93598		32,650,710,000,000.00	3,482,742,400	860,918,900	
Total SZ25 SPOT								32,650,710,000,000.00	3,482,742,400	860,918,900	
Total For SZ25								32,650,710,000,000.00	3,482,742,400	860,918,900	
T12A10 On 21/08/2019 Spot Bond				100.00000	0.00000	100.49619			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	101.05002			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/08/2019 Spot Bond			8.74500	101.02838	8.74500	101.00489				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	100.69278				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	100.51368				0.00	0	10,000,000
Total T13A11 SPOT										0.00	0	10,000,000
Total For T13A11										0.00	0	10,000,000
T13A12 On 21/08/2020 Spot Bond			8.64500	105.16062	8.64500	105.13643				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	100.47361				0.00	0	0
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond				100.00000	0.00000	100.69278				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	100.51257				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			8.74500	104.58648	8.74500	104.56217				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	100.50751				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19 On 21/08/2020 Spot Bond				100.00000	0.00000	100.22534				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			8.69500	103.23224	8.69500	103.20836				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	100.50463				0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T14A10 SPOT										0.00	0	10,000,000
Total For T14A10										0.00	0	10,000,000
T14A11 On 21/11/2021 Spot Bond				100.00000	0.00000	100.51576				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	102.80079	9.15000	102.77566				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	100.15736				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	99.52641				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	102.03519				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	101.65385				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS139 On 27/05/2019 Spot Bond				100.00000	0.00000	101.16447				0.00	0	3,960,000,000
Total TFS139 SPOT										0.00	0	3,960,000,000
Total For TFS139										0.00	0	3,960,000,000
TFS141 On 28/10/2019 Spot Bond				100.00000	0.00000	101.05719				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	101.09368				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS143 On 17/11/2017 Spot Bond				100.00000	0.00000	100.55319				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	99.80647				0.00	0	10,000,000
Total TFS144 SPOT										0.00	0	10,000,000
Total For TFS144										0.00	0	10,000,000
TFS145 On 20/03/2022 Spot Bond				100.00000	0.00000	99.80008				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.78579				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	101.33443				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	101.38222				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	101.30879	8.73000	101.28527				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2018 Spot Bond				100.00000	0.00000	101.20799				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	101.52778				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			8.34500	101.11377	8.34500	101.09131			3,338,000,000,000.00	400,000,000	100,000,000	
Total TH11A6 SPOT									3,338,000,000,000.00	400,000,000	100,000,000	
Total For TH11A6									3,338,000,000,000.00	400,000,000	100,000,000	
TH11A7 On 18/07/2018 Spot Bond				100.00000	0.00000	101.19086				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	101.52778				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	101.65224				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	101.43298				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B2 On 18/07/2018 Spot Bond				100.00000	0.00000	101.42700				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11B3 On 18/07/2018 Spot Bond				100.00000	0.00000	101.58068				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C1 On 18/07/2018 Spot Bond				100.00000	0.00000	101.57471				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C2 On 18/07/2018 Spot Bond				100.00000	0.00000	101.52251				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11C3 On 18/07/2018 Spot Bond				100.00000	0.00000	102.04524				0.00	0	0
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	102.05119				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	102.02145				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH11D3 On 21/08/2019 Spot Bond				100.00000	0.00000	100.47271				0.00	0	3,114,500
Total TH12A1 SPOT										0.00	0	3,114,500
Total For TH12A1										0.00	0	3,114,500
TH12A1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.50468				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			8.69500	101.36957	8.69500	101.34613				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond				100.00000	0.00000	100.49619				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A4 On 21/08/2019 Spot Bond				100.00000	0.00000	100.51599				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			8.60500	100.38721	8.60500	100.36423				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond				100.00000	0.00000	100.49337				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	100.51599				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond			8.71500	99.77865	8.71500	99.75552				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond				100.00000	0.00000	100.54142				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.54142				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	100.54142				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	100.54142				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	101.99956				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	101.99956				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	100.58658				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	100.58602				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	100.76933				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	100.76933				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	100.87103				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	100.76596				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	100.48318				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	100.49563				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A On 21/08/2020 Spot Bond				100.00000	0.00000	100.90442				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A On 21/08/2020 Spot Bond			8.84500	101.75319	8.84500	101.72927				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	100.48375				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	100.58609				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A On 21/08/2020 Spot Bond				100.00000	0.00000	99.92687				0.00	0	10,000,000
Total TH13A7 SPOT										0.00	0	10,000,000
Total For TH13A7										0.00	0	10,000,000
TH13A On 21/08/2020 Spot Bond			8.73500	102.84236	8.73500	102.81846				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.47361				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	100.54132				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	100.54188				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	100.54309				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	100.53199				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond				100.00000	0.00000	100.53963				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	100.58080				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	100.58531				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	100.57079				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	100.58186				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	100.61178				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	100.76620				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.76620				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	100.76321				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	100.75501				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	100.77740				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A1 On 21/11/2017 Spot Bond				100.00000	0.00000	100.43438				0.00	0	0
Total TH14A1 SPOT										0.00	0	0
Total For TH14A1										0.00	0	0
TH14A2 On 21/11/2019 Spot Bond				100.00000	0.00000	100.80619				0.00	0	10,000,000
Total TH14A2 SPOT										0.00	0	10,000,000
Total For TH14A2										0.00	0	10,000,000
TH14A3 On 21/11/2021 Spot Bond				100.00000	0.00000	100.52366				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A4 On 21/11/2021 Spot Bond			8.83500	107.44680	8.83500	107.42156				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A5 On 21/02/2018 Spot Bond				100.00000	0.00000	100.45935				0.00	0	0
Total TH14A5 SPOT										0.00	0	0
Total For TH14A5										0.00	0	0
TH14A6 On 21/11/2019 Spot Bond				100.00000	0.00000	100.50463				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond				100.00000	0.00000	100.51915				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A8 On 21/11/2021 Spot Bond			8.78500	103.85275	8.78500	104.79377				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.46623				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	100.55803				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	100.54113				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	100.53437				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	100.58618				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond				100.00000	0.00000	100.57492				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond				100.00000	0.00000	100.56817				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14C3 On 21/11/2021 Spot Bond				100.00000	0.00000	100.75445				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D1 On 21/11/2021 Spot Bond				100.00000	0.00000	100.74270				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D2 On 21/11/2021 Spot Bond				100.00000	0.00000	100.72647				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
THE9B3 On 18/07/2019 Spot Bond				100.00000	0.00000	101.48669				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	102.93246				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	102.09723			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			8.59500	97.74366	8.59500	97.68467			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	26.04929	100.00000	25.99986			0.00	0	0
TL20/R-On 25/11/2020 Spot Bond			10.00000	111.31500	10.00000	111.28600			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	11.29291	100.00000	11.25727			0.00	0	0
Total TL21U SPOT									0.00	0	0
Total For TL21U									0.00	0	0
TL22 On 04/03/2021 Spot Bond				100.00000	0.00000	100.16457			0.00	0	0
Total TL22 SPOT									0.00	0	0
Total For TL22									0.00	0	0
TL23 On 05/09/2022 Spot Bond				100.00000	0.00000	100.16828			0.00	0	0
Total TL23 SPOT									0.00	0	0
Total For TL23									0.00	0	0
TL24 On 05/09/2022 Spot Bond			8.91000	100.68504	8.91000	100.66080			0.00	0	0
Total TL24 SPOT									0.00	0	0
Total For TL24									0.00	0	0
TL25 On 04/09/2024 Spot Bond			9.44000	105.77503	9.44000	100.83478			0.00	0	0
Total TL25 SPOT									0.00	0	0
Total For TL25									0.00	0	0
TLC01 On 22/09/2017 Spot Bond				100.00000	0.00000	103.94013			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	99.76871			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			6.73500	103.42273	6.73500	103.40388		5,372,040,744,000.00	797,630,400	12,450,921,439	
Total TN17 SPOT								5,372,040,744,000.00	797,630,400	12,450,921,439	
Total For TN17								5,372,040,744,000.00	797,630,400	12,450,921,439	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN17/R On 14/11/2017 Spot Bond			100.00000	89.22459	100.00000	89.01661			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			8.57500	104.87895	8.57500	104.85504		18,010,930,000,000.00	2,100,400,000	47,531,775,100	
Total TN20 SPOT								18,010,930,000,000.00	2,100,400,000	47,531,775,100	
Total For TN20								18,010,930,000,000.00	2,100,400,000	47,531,775,100	
TN20/R On 17/09/2020 Spot Bond			100.00000	18.15618	100.00000	18.11622		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	17.54808	100.00000	17.50557		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	15.76745	100.00000	15.71290		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			9.24000	110.95583	9.24000	110.92860		15,161,816,208,000.00	1,640,889,200	4,603,445,800	
Total TN23 SPOT								15,161,816,208,000.00	1,640,889,200	4,603,445,800	
Total For TN23								15,161,816,208,000.00	1,640,889,200	4,603,445,800	
TN23/R On 06/11/2023 Spot Bond			100.00000	14.95992	100.00000	14.92699		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			10.24000	96.65150	10.24000	96.62527		33,748,033,536,000.00	3,295,706,400	22,038,084,200	
Total TN25 SPOT								33,748,033,536,000.00	3,295,706,400	22,038,084,200	
Total For TN25								33,748,033,536,000.00	3,295,706,400	22,038,084,200	
TN25/R On 19/08/2025 Spot Bond			100.00000	10.16121	100.00000	10.13884		0.00	0	0	
Total TN25/R186 SPOT								0.00	0	0	
Total For TN25/R186								0.00	0	0	
TN27 On 14/11/2027 Spot Bond			10.37500	93.76569	10.37500	93.73993		27,088,174,650,000.00	2,610,908,400	1,784,472,700	
Total TN27 SPOT								27,088,174,650,000.00	2,610,908,400	1,784,472,700	
Total For TN27								27,088,174,650,000.00	2,610,908,400	1,784,472,700	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.64339	100.00000	11.61776		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			11.09000	100.43480	11.09000	100.40518		0.00	0	8,900,000,000	
Total TN30 SPOT								0.00	0	8,900,000,000	
Total For TN30								0.00	0	8,900,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TN30/R On 09/10/2030 Spot Bond			8.00000	124.50590	8.00000	124.47921				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			11.74500	96.69940	11.74500	96.66925				0.00	0	2,800,000,000
Total TN40 SPOT										0.00	0	2,800,000,000
Total For TN40										0.00	0	2,800,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	104.56416	10.75000	104.53425				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	100.51034				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	100.75370				0.00	0	0
Total TORQ10 SPOT										0.00	0	0
Total For TORQ10										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	100.24786				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	100.86193				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	100.65186				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	100.66643				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2018 Spot Bond				100.00000	0.00000	100.68826				0.00	0	0
Total TORQ9 SPOT										0.00	0	0
Total For TORQ9										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	111.31500	10.00000	111.28600				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	101.86851				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	101.73895			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	100.52360			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			8.79500	104.63823	8.79500	104.61375			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	99.93422			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	99.93084			0.00	0	0
Total TRA2A2 SPOT									0.00	0	0
Total For TRA2A2									0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			8.99500	104.21963	8.99500	104.19458			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	99.93414			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	99.93084			0.00	0	0
Total TRA2A5 SPOT									0.00	0	0
Total For TRA2A5									0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			8.79500	105.61250	8.79500	104.81793			0.00	0	0
Total TRA2A6 SPOT									0.00	0	0
Total For TRA2A6									0.00	0	0
TRA2B: On 14/12/2020 Spot Bond				100.00000	0.00000	99.92559			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	99.92358			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	99.91512			0.00	0	0
Total TRA2C1 SPOT									0.00	0	0
Total For TRA2C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2C: On 14/12/2020 Spot Bond				100.00000	0.00000	99.91191				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	99.89107				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	99.89107				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	99.94833				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	32.04113	100.00000	31.96351				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	99.93017				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	32.26142	100.00000	32.18326				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	99.92977				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2019 Spot Bond			100.00000	32.44499	100.00000	32.36639				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2019 Spot Bond				100.00000	0.00000	101.84899				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	34.68456	100.00000	34.60053				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	102.24341				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAE2I On 14/06/2019 Spot Bond			100.00000	37.14441	100.00000	37.05443				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	31.48534	100.00000	31.40906				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	17.35249	100.00000	17.31045				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	99.03669				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	95.11253				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	94.80380				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	98.43864				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	94.51678				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	98.14096				0.00	0	0
Total TSP225 SPOT										0.00	0	0
Total For TSP225										0.00	0	0
TSP226 On 07/06/2018 Spot Bond				100.00000	0.00000	94.26507				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	93.98087				0.00	0	0
Total TSP227 SPOT										0.00	0	0
Total For TSP227										0.00	0	0
TTO01L On 28/08/2019 Spot Bond			100.00000	30.90722	100.00000	30.83234				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TUHF0 On 26/01/2020 Spot Bond				100.00000	0.00000	101.34514			0.00	0	0
Total TUHF01 SPOT									0.00	0	0
Total For TUHF01									0.00	0	0
TWC23 On 09/10/2017 Spot Bond				100.00000	0.00000	101.41801			0.00	0	0
Total TWC239 SPOT									0.00	0	0
Total For TWC239									0.00	0	0
TWC24 On 13/10/2017 Spot Bond				100.00000	0.00000	101.22702			0.00	0	0
Total TWC240 SPOT									0.00	0	0
Total For TWC240									0.00	0	0
TWC24 On 16/10/2017 Spot Bond				100.00000	0.00000	101.26761			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	101.01799			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	100.97644			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	100.64191			0.00	0	0
Total TWC245 SPOT									0.00	0	0
Total For TWC245									0.00	0	0
TWC24 On 10/11/2017 Spot Bond				100.00000	0.00000	100.51767			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	100.49696			0.00	0	0
Total TWC247 SPOT									0.00	0	0
Total For TWC247									0.00	0	0
TWC24 On 27/11/2017 Spot Bond				100.00000	0.00000	100.28959			0.00	0	0
Total TWC248 SPOT									0.00	0	0
Total For TWC248									0.00	0	0
TWC24 On 30/11/2017 Spot Bond				100.00000	0.00000	100.22693			0.00	0	0
Total TWC249 SPOT									0.00	0	0
Total For TWC249									0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.79500	105.88537	8.79500	105.86020		14,215,323,320,000.00	1,616,296,000	554,074,000	
Total UG21 SPOT								14,215,323,320,000.00	1,616,296,000	554,074,000	
Total For UG21								14,215,323,320,000.00	1,616,296,000	554,074,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG26 On 09/03/2026 Spot Bond			10.39500	105.17093	10.39500	105.14149			105,608,206,242,000.00	10,159,519,600	2,538,548,500
Total UG26 SPOT									15,608,206,242,000.00	10,159,519,600	2,538,548,500
Total For UG26									15,608,206,242,000.00	10,159,519,600	2,538,548,500
VCJA11 On 20/07/2025 Spot Bond			100.00000	11.24710	100.00000	11.19764			0.00	0	0
Total VCJA1U SPOT									0.00	0	0
Total For VCJA1U									0.00	0	0
VCJB11 On 20/07/2025 Spot Bond			100.00000	11.09050	100.00000	11.04173			0.00	0	0
Total VCJB1U SPOT									0.00	0	0
Total For VCJB1U									0.00	0	0
VCPA11 On 20/07/2025 Spot Bond			100.00000	10.86019	100.00000	10.81243			0.00	0	0
Total VCPA1U SPOT									0.00	0	0
Total For VCPA1U									0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	10.65727	100.00000	10.61040			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	8.99174	100.00000	8.96996			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	9.39307	100.00000	9.37032			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	9.95305	100.00000	9.92894			0.00	0	0
Total VJA05U SPOT									0.00	0	0
Total For VJA05U									0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	10.02315	100.00000	9.99887			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	10.07032	100.00000	10.04592			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	10.10652	100.00000	10.08204			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	9.01470	100.00000	8.98655			0.00	0	0
Total VJA09U SPOT									0.00	0	0
Total For VJA09U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VJB03L On 20/10/2023 Spot Bond			100.00000	8.77302	100.00000	8.75177				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	9.15573	100.00000	9.13354				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	9.70401	100.00000	9.68050				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	9.84804	100.00000	9.82419				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	9.87878	100.00000	9.85484				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	9.91520	100.00000	9.89118				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	8.84196	100.00000	8.81436				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC20 On 29/09/2017 Spot Bond				100.00000	0.00000	101.64687				0.00	0	0
Total VKC20 SPOT										0.00	0	0
Total For VKC20										0.00	0	0
VKC21 On 06/03/2018 Spot Bond				100.00000	0.00000	100.10651				0.00	0	0
Total VKC21 SPOT										0.00	0	0
Total For VKC21										0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	66.29214	100.00000	66.13154				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	102.04658				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	100.80314				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	100.06713			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0
VKE08 On 29/03/2019 Spot Bond				100.00000	0.00000	102.23471			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	101.58428			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	101.61169			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	10.17122	100.00000	10.14657			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	5.44334	100.00000	5.43016			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	9.75518	100.00000	9.73155			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	9.84952	100.00000	9.82566			0.00	0	0
Total VPA06U SPOT									0.00	0	0
Total For VPA06U									0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	9.76118	100.00000	9.73753			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	9.76098	100.00000	9.73734			0.00	0	0
Total VPA08U SPOT									0.00	0	0
Total For VPA08U									0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	8.75983	100.00000	8.73249			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	10.39016	100.00000	10.36499			0.00	0	0
Total VPB03U SPOT									0.00	0	0
Total For VPB03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPB04L On 20/01/2024 Spot Bond			100.00000	5.20600	100.00000	5.19338			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	9.44928	100.00000	9.42639			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	9.61758	100.00000	9.59428			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	9.52537	100.00000	9.50230			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	9.52595	100.00000	9.50287			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	8.54849	100.00000	8.52180			0.00	0	0
Total VPB09U SPOT									0.00	0	0
Total For VPB09U									0.00	0	0
VRI708 On 29/11/2017 Spot Bond				100.00000	0.00000	100.26712			0.00	0	0
Total VRI708 SPOT									0.00	0	0
Total For VRI708									0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	22.06825	100.00000	22.01478			0.00	0	0
Total WRS2U SPOT									0.00	0	0
Total For WRS2U									0.00	0	0
WS05 On 01/08/2018 Spot Bond			2.96000	250.89076	2.96000	250.85446			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			7.40500	105.11424	7.40500	105.09347			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			7.73500	105.63546	7.73500	105.61368			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			8.04500	105.60626	8.04500	105.58363		4,631,632,002,000.00	575,715,600	133,483,100	
Total WSP5 SPOT								4,631,632,002,000.00	575,715,600	133,483,100	
Total For WSP5								4,631,632,002,000.00	575,715,600	133,483,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest	
WSP5/I On 28/05/2021 Spot Bond			100.00000	15.88796	100.00000	15.85299				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			6.79000	87.21344	6.79000	87.19762				0.00	0	0	
Total Z083 SPOT										0.00	0	0	
Total For Z083										0.00	0	0	
Total for SPOT										96,134,066,042,213,500.00	7,990,644,949,100	576,674,582,817	
Total for SPOT :										96,134,066,042,213,500.00	990,644,949,100	576,674,582,817	
Total Futures											96 134 067 500 176 300.00	990,644,962,969	576,675,579,166
Total Options										0.00	0	70,896	
Grand Total:										96,134,067,500,176,200.00	990,644,962,969	576,675,650,062	