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: 14/02/2017

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 04/05/2017 Bond Future			10.32133	79.03968	10.42513	78.36892			0.00	0	9,466
ES33 On 03/08/2017 Bond Future			10.39540	80.55376	10.50267	79.86979			0.00	0	0
ES33 On 02/11/2017 Bond Future			10.46636	78.36027	10.57717	77.66277			0.00	0	0
Total ES33 Future									**0.00**	**0**	**9,466**
ES33 On 04/05/2017 Bond Future	10.54	Call			732.28000	0.73228	1,403,040		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.54	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.55	Call			795.53000	0.79553	1,466,290		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.55	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.56	Call			858.71000	0.85871	1,529,470		0.00	0	0
ES33 On 04/05/2017 Bond Future	10.56	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.55	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.53	Call			172.83000	0.17283	856,800		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.53	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.54	Call			235.92000	0.23592	919,890		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.54	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.55	Call			298.93000	0.29893	982,900		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Call			638.93000	0.63893	1,336,430		0.00	0	0

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	10.68	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Call			515.29000	0.51529	1,212,790		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.67	Call			577.15000	0.57715	1,274,650		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.67	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option									**0.00**	**0**	**0**
Total For ES33									**0.00**	**0**	**9,466**
ES42 On 04/05/2017 Bond Future			10.46663	83.00015	10.57040	82.22799			0.00	0	8,777
ES42 On 03/08/2017 Bond Future			10.53945	84.58986	10.64659	83.80256			0.00	0	0
ES42 On 02/11/2017 Bond Future			10.60825	82.00776	10.71887	81.20485			0.00	0	0
Total ES42 Future									**0.00**	**0**	**8,777**
Total For ES42									**0.00**	**0**	**8,777**
I2025 On 04/05/2017 Bond Future			129.67366	129.67366	129.67852	129.67852			0.00	0	2,414
I2025 On 03/08/2017 Bond Future			130.84267	130.84267	130.84718	130.84718			0.00	0	0
I2025 On 02/11/2017 Bond Future			133.46733	133.46733	133.47194	133.47194			0.00	0	0
Total I2025 Future									**0.00**	**0**	**2,414**
I2025 On 04/05/2017 Bond Future	132.58	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 04/05/2017 Bond Future	132.58	Put			2,901.48000	2.90148	2,906,340		0.00	0	0
I2025 On 04/05/2017 Bond Future	132.56	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 04/05/2017 Bond Future	132.56	Put			2,881.48000	2.88148	2,886,340		0.00	0	0
I2025 On 04/05/2017 Bond Future	132.57	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 04/05/2017 Bond Future	132.57	Put			2,891.48000	2.89148	2,896,340		0.00	0	0
I2025 On 03/08/2017 Bond Future	133.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/08/2017 Bond Future	133.96	Put			3,112.82000	3.11282	3,117,330		0.00	0	0
I2025 On 03/08/2017 Bond Future	133.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/08/2017 Bond Future	133.97	Put			3,122.82000	3.12282	3,127,330		0.00	0	0
I2025 On 03/08/2017 Bond Future	133.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/08/2017 Bond Future	133.98	Put			3,132.82000	3.13282	3,137,330		0.00	0	0
I2025 On 02/11/2017 Bond Future	132.97	Put			0.00000	0.00000	0,000		0.00	0	0
I2025 On 02/11/2017 Bond Future	132.98	Call			491.94000	0.49194	487,330		0.00	0	0
I2025 On 02/11/2017 Bond Future	132.98	Put			0.00000	0.00000	0,000		0.00	0	0
I2025 On 02/11/2017 Bond Future	132.96	Call			511.94000	0.51194	507,330		0.00	0	0
I2025 On 02/11/2017 Bond Future	132.96	Put			0.00000	0.00000	0,000		0.00	0	0
I2025 On 02/11/2017 Bond Future	132.97	Call			501.94000	0.50194	497,330		0.00	0	0
Total I2025 Option									**0.00**	**0**	**0**
Total For I2025									**0.00**	**0**	**2,414**
I2029 On 04/05/2017 Bond Future			101.82808	101.82808	101.83206	101.83206			0.00	0	2,272
Total I2029 Future									**0.00**	**0**	**2,272**
I2029 On 04/05/2017 Bond Future	100.65	Call			1,182.06000	1.18206	1,178,080		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2029 On 04/05/2017 Bond Future	100.65	Put			0.00000	0.00000	0,000		0.00	0	0
I2029 On 04/05/2017 Bond Future	100.66	Call			1,172.06000	1.17206	1,168,080		0.00	0	0
I2029 On 04/05/2017 Bond Future	100.66	Put			0.00000	0.00000	0,000		0.00	0	0
I2029 On 04/05/2017 Bond Future	100.67	Call			1,162.06000	1.16206	1,158,080		0.00	0	0
I2029 On 04/05/2017 Bond Future	100.67	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2029 Option									**0.00**	**0**	**0**
Total For I2029									**0.00**	**0**	**2,272**
I2033 On 04/05/2017 Bond Future			108.30886	108.30886	108.53688	108.53688			0.00	0	5,778
I2033 On 03/08/2017 Bond Future			110.40894	110.40894	110.64096	110.64096			0.00	0	0
I2033 On 02/11/2017 Bond Future			111.53321	111.53321	111.76994	111.76994			0.00	0	0
Total I2033 Future									**0.00**	**0**	**5,778**
I2033 On 04/05/2017 Bond Future	110.84	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 04/05/2017 Bond Future	110.84	Put			2,303.12000	2.30312	2,531,140		0.00	0	0
I2033 On 04/05/2017 Bond Future	110.85	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 04/05/2017 Bond Future	110.85	Put			2,313.12000	2.31312	2,541,140		0.00	0	0
I2033 On 04/05/2017 Bond Future	110.83	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 04/05/2017 Bond Future	110.83	Put			2,293.12000	2.29312	2,521,140		0.00	0	0
I2033 On 03/08/2017 Bond Future	113.12	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 03/08/2017 Bond Future	113.12	Put			2,479.04000	2.47904	2,711,060		0.00	0	0
I2033 On 03/08/2017 Bond Future	113.13	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 03/08/2017 Bond Future	113.13	Put			2,489.04000	2.48904	2,721,060		0.00	0	0
I2033 On 03/08/2017 Bond Future	113.14	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 03/08/2017 Bond Future	113.14	Put			2,499.04000	2.49904	2,731,060		0.00	0	0
I2033 On 02/11/2017 Bond Future	110.07	Put			0.00000	0.00000	0,000		0.00	0	0
I2033 On 02/11/2017 Bond Future	110.08	Call			1,689.94000	1.68994	1,453,210		0.00	0	0
I2033 On 02/11/2017 Bond Future	110.08	Put			0.00000	0.00000	0,000		0.00	0	0
I2033 On 02/11/2017 Bond Future	110.09	Call			1,679.94000	1.67994	1,443,210		0.00	0	0
I2033 On 02/11/2017 Bond Future	110.09	Put			0.00000	0.00000	0,000		0.00	0	0
I2033 On 02/11/2017 Bond Future	110.07	Call			1,699.94000	1.69994	1,463,210		0.00	0	0
Total I2033 Option									**0.00**	**0**	**0**
Total For I2033									**0.00**	**0**	**5,778**
I2038 On 04/05/2017 Bond Future			135.20930	135.20930	136.00895	136.00895			0.00	0	20,533
I2038 On 03/08/2017 Bond Future			136.31757	136.31757	137.13196	137.13196			0.00	0	0
I2038 On 02/11/2017 Bond Future			139.05195	139.05195	139.88286	139.88286			0.00	0	0
Total I2038 Future									**0.00**	**0**	**20,533**
I2038 On 04/05/2017 Bond Future	139.77	Call			0.00000	0.00000	0,000		0.00	0	0
I2038 On 04/05/2017 Bond Future	139.77	Put			3,761.05000	3.76105	4,560,700		0.00	0	0
I2038 On 04/05/2017 Bond Future	139.78	Call			0.00000	0.00000	0,000		0.00	0	0
I2038 On 04/05/2017 Bond Future	139.78	Put			3,771.05000	3.77105	4,570,700		0.00	0	0
I2038 On 04/05/2017 Bond Future	139.79	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038 On 04/05/2017 Bond Future	139.79	Put			3,781.05000	3.78105	4,580,700		0.00	0	0
I2038 On 03/08/2017 Bond Future	141.17	Put			4,038.04000	4.03804	4,852,430		0.00	0	0
I2038 On 03/08/2017 Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2038 On 03/08/2017 Bond Future	141.18	Put			4,048.04000	4.04804	4,862,430		0.00	0	0
I2038 On 03/08/2017 Bond Future	141.16	Call			0.00000	0.00000	0,000		0.00	0	0
I2038 On 03/08/2017 Bond Future	141.16	Put			4,028.04000	4.02804	4,842,430		0.00	0	0
I2038 On 03/08/2017 Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2038 On 02/11/2017 Bond Future	136.80	Call			3,082.86000	3.08286	2,251,950		0.00	0	0
I2038 On 02/11/2017 Bond Future	136.80	Put			0.00000	0.00000	0,000		0.00	0	0
I2038 On 02/11/2017 Bond Future	136.81	Call			3,072.86000	3.07286	2,241,950		0.00	0	0
I2038 On 02/11/2017 Bond Future	136.81	Put			0.00000	0.00000	0,000		0.00	0	0
I2038 On 02/11/2017 Bond Future	136.82	Call			3,062.86000	3.06286	2,231,950		0.00	0	0
I2038 On 02/11/2017 Bond Future	136.82	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option									**0.00**	**0**	**0**
Total For I2038									**0.00**	**0**	**20,533**
I2046 On 04/05/2017 Bond Future			133.69411	133.69411	133.41748	133.41748			0.00	0	19,696
I2046 On 03/08/2017 Bond Future			136.28629	136.28629	136.00386	136.00386			0.00	0	0
I2046 On 02/11/2017 Bond Future			137.41559	137.41559	137.12774	137.12774			0.00	0	0
Total I2046 Future									**0.00**	**0**	**19,696**
I2046 On 04/05/2017 Bond Future	138.34	Put			4,922.52000	4.92252	4,645,890		0.00	0	0
I2046 On 04/05/2017 Bond Future	138.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2046 On 04/05/2017 Bond Future	138.32	Put			4,902.52000	4.90252	4,625,890		0.00	0	0
I2046 On 04/05/2017 Bond Future	138.33	Call			0.00000	0.00000	0,000		0.00	0	0
I2046 On 04/05/2017 Bond Future	138.33	Put			4,912.52000	4.91252	4,635,890		0.00	0	0
I2046 On 04/05/2017 Bond Future	138.34	Call			0.00000	0.00000	0,000		0.00	0	0
I2046 On 03/08/2017 Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2046 On 03/08/2017 Bond Future	141.17	Put			5,166.14000	5.16614	4,883,710		0.00	0	0
I2046 On 03/08/2017 Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2046 On 03/08/2017 Bond Future	141.18	Put			5,176.14000	5.17614	4,893,710		0.00	0	0
I2046 On 03/08/2017 Bond Future	141.19	Call			0.00000	0.00000	0,000		0.00	0	0
I2046 On 03/08/2017 Bond Future	141.19	Put			5,186.14000	5.18614	4,903,710		0.00	0	0
I2046 On 02/11/2017 Bond Future	136.30	Call			827.74000	0.82774	1,115,590		0.00	0	0
I2046 On 02/11/2017 Bond Future	136.30	Put			0.00000	0.00000	0,000		0.00	0	0
I2046 On 02/11/2017 Bond Future	136.31	Call			817.74000	0.81774	1,105,590		0.00	0	0
I2046 On 02/11/2017 Bond Future	136.31	Put			0.00000	0.00000	0,000		0.00	0	0
I2046 On 02/11/2017 Bond Future	136.32	Call			807.74000	0.80774	1,095,590		0.00	0	0
I2046 On 02/11/2017 Bond Future	136.32	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option									**0.00**	**0**	**0**
Total For I2046									**0.00**	**0**	**19,696**
I2050 On 04/05/2017 Bond Future			145.21622	145.21622	145.22193	145.22193			0.00	0	24,007

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 03/08/2017 Bond Future			146.35321	146.35321	146.35860	146.35860			0.00	0	0
I2050 On 02/11/2017 Bond Future			149.28884	149.28884	149.29428	149.29428			0.00	0	0
Total I2050 Future									**0.00**	**0**	**24,007**
I2050 On 04/05/2017 Bond Future	147.83	Call			0.00000	0.00000	0,000		0.00	0	0
I2050 On 04/05/2017 Bond Future	147.83	Put			2,608.07000	2.60807	2,613,780		0.00	0	0
I2050 On 04/05/2017 Bond Future	147.84	Call			0.00000	0.00000	0,000		0.00	0	0
I2050 On 04/05/2017 Bond Future	147.84	Put			2,618.07000	2.61807	2,623,780		0.00	0	0
I2050 On 04/05/2017 Bond Future	147.85	Call			0.00000	0.00000	0,000		0.00	0	0
I2050 On 04/05/2017 Bond Future	147.85	Put			2,628.07000	2.62807	2,633,780		0.00	0	0
I2050 On 03/08/2017 Bond Future	149.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2050 On 03/08/2017 Bond Future	149.22	Put			2,861.40000	2.86140	2,866,790		0.00	0	0
I2050 On 03/08/2017 Bond Future	149.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050 On 03/08/2017 Bond Future	149.23	Put			2,871.40000	2.87140	2,876,790		0.00	0	0
I2050 On 03/08/2017 Bond Future	149.24	Call			0.00000	0.00000	0,000		0.00	0	0
I2050 On 03/08/2017 Bond Future	149.24	Put			2,881.40000	2.88140	2,886,790		0.00	0	0
I2050 On 02/11/2017 Bond Future	144.65	Call			4,644.28000	4.64428	4,638,840		0.00	0	0
I2050 On 02/11/2017 Bond Future	144.65	Put			0.00000	0.00000	0,000		0.00	0	0
I2050 On 02/11/2017 Bond Future	144.66	Call			4,634.28000	4.63428	4,628,840		0.00	0	0
I2050 On 02/11/2017 Bond Future	144.66	Put			0.00000	0.00000	0,000		0.00	0	0
I2050 On 02/11/2017 Bond Future	144.67	Call			4,624.28000	4.62428	4,618,840		0.00	0	0
I2050 On 02/11/2017 Bond Future	144.67	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option									**0.00**	**0**	**0**
Total For I2050									**0.00**	**0**	**24,007**
R186 On 04/05/2017 Bond Future			8.64346	115.95044	8.75271	115.19446		8.31	2,898,761.00	25	115,377
R186 On 03/08/2017 Bond Future			8.67945	112.86846	8.79331	112.09743		8.63	0.00	0	0
R186 On 02/11/2017 Bond Future			8.70466	115.11008	8.82327	114.32383		8.40	0.00	0	0
Total R186 Future									**2,898,761.00**	**25**	**115,377**
R186 On 04/05/2017 Bond Future	8.94	Call			2,486.25000	2.48625	2,969,280	8.29	0.00	0	0
R186 On 04/05/2017 Bond Future	8.94	Put			1,206.09000	1.20609	933,140	8.29	0.00	0	500
R186 On 04/05/2017 Bond Future	8.98	Call			2,656.54000	2.65654	3,156,550	8.30	0.00	0	0
R186 On 04/05/2017 Bond Future	9.20	Put			669.38000	0.66938	496,030	8.43	0.00	0	5,709
R186 On 04/05/2017 Bond Future	8.90	Call			2,321.91000	2.32191	2,787,490	8.27	0.00	0	0
R186 On 04/05/2017 Bond Future	8.90	Put			1,313.49000	1.31349	1,023,090	8.27	0.00	0	0
R186 On 04/05/2017 Bond Future	8.89	Put			1,341.29000	1.34129	1,046,470	8.27	0.00	0	0
R186 On 04/05/2017 Bond Future	8.91	Call			2,362.55000	2.36255	2,832,520	8.28	0.00	0	0
R186 On 04/05/2017 Bond Future	8.91	Put			1,286.11000	1.28611	1,000,100	8.28	0.00	0	0
R186 On 04/05/2017 Bond Future	8.44	Put			3,060.98000	3.06098	2,558,000	8.10	0.00	0	0
R186 On 04/05/2017 Bond Future	8.70	Call			1,590.92000	1.59092	1,964,570	8.20	0.00	0	500
R186 On 04/05/2017 Bond Future	8.70	Put			1,954.80000	1.95480	1,572,470	8.20	0.00	0	0
R186 On 04/05/2017 Bond Future	8.89	Call			2,281.64000	2.28164	2,742,800	8.27	0.00	0	0

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 04/05/2017 Bond Future	8.98	Put			1,105.54000	1.10554	849,570	8.30	0.00	0	0
R186 On 04/05/2017 Bond Future	9.20	Call			3,694.11000	3.69411	4,276,740	8.43	0.00	0	0
R186 On 04/05/2017 Bond Future	8.44	Call			878.69000	0.87869	1,131,690	8.10	0.00	0	500
R186 On 03/08/2017 Bond Future	8.91	Call			3,031.00000	3.03100	3,472,180	8.59	0.00	0	0
R186 On 03/08/2017 Bond Future	8.91	Put			2,248.18000	2.24818	1,918,330	8.59	0.00	0	0
R186 On 03/08/2017 Bond Future	8.92	Call			3,068.10000	3.06810	3,512,340	8.60	0.00	0	0
R186 On 03/08/2017 Bond Future	8.85	Call			2,813.43000	2.81343	3,236,060	8.57	0.00	0	0
R186 On 03/08/2017 Bond Future	8.85	Put			2,432.20000	2.43220	2,083,800	8.57	0.00	0	750
R186 On 03/08/2017 Bond Future	8.93	Call			3,105.44000	3.10544	3,552,730	8.60	0.00	0	0
R186 On 03/08/2017 Bond Future	8.92	Put			2,218.54000	2.21854	1,891,750	8.60	0.00	0	0
R186 On 03/08/2017 Bond Future	9.35	Call			4,888.11000	4.88811	5,450,710	8.84	0.00	0	0
R186 On 03/08/2017 Bond Future	8.93	Put			2,189.19000	2.18919	1,865,450	8.60	0.00	0	0
R186 On 03/08/2017 Bond Future	9.35	Put			1,219.21000	1.21921	1,010,780	8.84	0.00	0	750
R186 On 03/08/2017 Bond Future	9.50	Call			5,604.13000	5.60413	6,200,780	8.93	0.00	0	0
R186 On 03/08/2017 Bond Future	9.50	Put			974.57000	0.97457	800,190	8.93	0.00	0	6,500
R186 On 02/11/2017 Bond Future	8.90	Call			3,481.24000	3.48124	3,913,970	8.36	0.00	0	0
R186 On 02/11/2017 Bond Future	8.90	Put			2,976.54000	2.97654	2,623,020	8.36	0.00	0	0
R186 On 02/11/2017 Bond Future	8.88	Call			3,411.54000	3.41154	3,839,230	8.35	0.00	0	0
R186 On 02/11/2017 Bond Future	8.88	Put			3,038.09000	3.03809	2,679,530	8.35	0.00	0	0
R186 On 02/11/2017 Bond Future	8.89	Call			3,446.30000	3.44630	3,876,510	8.36	0.00	0	0
R186 On 02/11/2017 Bond Future	8.89	Put			3,007.20000	3.00720	2,651,160	8.36	0.00	0	0
Total R186 Option									**0.00**	**0**	**15,209**
Total For R186									**2,898,761.00**	**25**	**130,586**
R197 On 04/05/2017 Bond Future			302.09836	302.09836	302.11025	302.11025			0.00	0	1,063
R197 On 03/08/2017 Bond Future			301.00288	301.00288	301.01378	301.01378			0.00	0	0
R197 On 02/11/2017 Bond Future			307.04089	307.04089	307.05230	307.05230			0.00	0	0
Total R197 Future									**0.00**	**0**	**1,063**
R197 On 04/05/2017 Bond Future	308.59	Put			6,479.75000	6.47975	6,491,640		0.00	0	0
R197 On 04/05/2017 Bond Future	308.60	Call			0.00000	0.00000	0,000		0.00	0	0
R197 On 04/05/2017 Bond Future	308.60	Put			6,489.75000	6.48975	6,501,640		0.00	0	0
R197 On 04/05/2017 Bond Future	308.58	Call			0.00000	0.00000	0,000		0.00	0	0
R197 On 04/05/2017 Bond Future	308.58	Put			6,469.75000	6.46975	6,481,640		0.00	0	0
R197 On 04/05/2017 Bond Future	308.59	Call			0.00000	0.00000	0,000		0.00	0	0
R197 On 03/08/2017 Bond Future	308.05	Call			0.00000	0.00000	0,000		0.00	0	0
R197 On 03/08/2017 Bond Future	308.05	Put			7,036.22000	7.03622	7,047,120		0.00	0	0
R197 On 03/08/2017 Bond Future	308.06	Call			0.00000	0.00000	0,000		0.00	0	0
R197 On 03/08/2017 Bond Future	308.06	Put			7,046.22000	7.04622	7,057,120		0.00	0	0
R197 On 03/08/2017 Bond Future	308.07	Call			0.00000	0.00000	0,000		0.00	0	0
R197 On 03/08/2017 Bond Future	308.07	Put			7,056.22000	7.05622	7,067,120		0.00	0	0
R197 On 02/11/2017 Bond Future	305.15	Call			1,902.30000	1.90230	1,890,890		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197 On 02/11/2017 Bond Future	305.15	Put			0.00000	0.00000	0,000		0.00	0	0
R197 On 02/11/2017 Bond Future	305.16	Call			1,892.30000	1.89230	1,880,890		0.00	0	0
R197 On 02/11/2017 Bond Future	305.16	Put			0.00000	0.00000	0,000		0.00	0	0
R197 On 02/11/2017 Bond Future	305.17	Call			1,882.30000	1.88230	1,870,890		0.00	0	0
R197 On 02/11/2017 Bond Future	305.17	Put			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option									**0.00**	**0**	**0**
Total For R197									**0.00**	**0**	**1,063**
R202 On 04/05/2017 Bond Future			250.02983	250.02983	250.03945	250.03945			2,500,298.30	10	33,873
R202 On 03/08/2017 Bond Future			251.18474	251.18474	251.19338	251.19338			0.00	0	0
R202 On 02/11/2017 Bond Future			256.22334	256.22334	256.23230	256.23230			0.00	0	0
Total R202 Future									**2,500,298.30**	**10**	**33,873**
R202 On 04/05/2017 Bond Future	256.71	Call			0.00000	0.00000	0,000		0.00	0	0
R202 On 04/05/2017 Bond Future	256.71	Put			6,670.55000	6.67055	6,680,170		0.00	0	0
R202 On 04/05/2017 Bond Future	256.72	Call			0.00000	0.00000	0,000		0.00	0	0
R202 On 04/05/2017 Bond Future	256.72	Put			6,680.55000	6.68055	6,690,170		0.00	0	0
R202 On 04/05/2017 Bond Future	256.73	Call			0.00000	0.00000	0,000		0.00	0	0
R202 On 04/05/2017 Bond Future	256.73	Put			6,690.55000	6.69055	6,700,170		0.00	0	0
R202 On 03/08/2017 Bond Future	258.35	Put			7,156.62000	7.15662	7,165,260		0.00	0	0
R202 On 03/08/2017 Bond Future	258.36	Call			0.00000	0.00000	0,000		0.00	0	0
R202 On 03/08/2017 Bond Future	258.36	Put			7,166.62000	7.16662	7,175,260		0.00	0	0
R202 On 03/08/2017 Bond Future	258.37	Call			0.00000	0.00000	0,000		0.00	0	0
R202 On 03/08/2017 Bond Future	258.37	Put			7,176.62000	7.17662	7,185,260		0.00	0	0
R202 On 03/08/2017 Bond Future	258.35	Call			0.00000	0.00000	0,000		0.00	0	0
R202 On 02/11/2017 Bond Future	253.89	Call			2,342.30000	2.34230	2,333,340		0.00	0	0
R202 On 02/11/2017 Bond Future	253.89	Put			0.00000	0.00000	0,000		0.00	0	0
R202 On 02/11/2017 Bond Future	253.90	Call			2,332.30000	2.33230	2,323,340		0.00	0	0
R202 On 02/11/2017 Bond Future	253.90	Put			0.00000	0.00000	0,000		0.00	0	0
R202 On 02/11/2017 Bond Future	253.91	Call			2,322.30000	2.32230	2,313,340		0.00	0	0
R202 On 02/11/2017 Bond Future	253.91	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option									**0.00**	**0**	**0**
Total For R202									**2,500,298.30**	**10**	**33,873**
R2023 On 04/05/2017 Bond Future			8.25318	99.16998	8.35832	98.70030		6.00	0.00	0	19,210
R2023 On 03/08/2017 Bond Future			8.27708	101.06979	8.38820	100.59064		5.74	0.00	0	0
R2023 On 02/11/2017 Bond Future			8.29239	99.14454	8.40992	98.65599		5.65	0.00	0	0
Total R2023 Future									**0.00**	**0**	**19,210**
R2023 On 04/05/2017 Bond Future	8.61	Call			1,752.20000	1.75220	2,070,770	6.04	0.00	0	0
R2023 On 04/05/2017 Bond Future	8.61	Put			639.13000	0.63913	488,020	6.04	0.00	0	0
R2023 On 04/05/2017 Bond Future	8.59	Call			1,694.18000	1.69418	2,007,450	6.04	0.00	0	0
R2023 On 04/05/2017 Bond Future	8.59	Put			668.99000	0.66899	512,580	6.04	0.00	0	0
R2023 On 04/05/2017 Bond Future	8.60	Call			1,723.07000	1.72307	2,039,000	6.04	0.00	0	0

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 04/05/2017 Bond Future	8.60	Put			653.93000	0.65393	500,180	6.04	0.00	0	0
R2023 On 03/08/2017 Bond Future	8.58	Call			2,021.17000	2.02117	2,310,530	5.77	0.00	0	0
R2023 On 03/08/2017 Bond Future	8.58	Put			1,200.90000	1.20090	1,011,110	5.77	0.00	0	0
R2023 On 03/08/2017 Bond Future	8.59	Call			2,046.50000	2.04650	2,337,820	5.77	0.00	0	0
R2023 On 03/08/2017 Bond Future	8.59	Put			1,183.69000	1.18369	995,860	5.77	0.00	0	0
R2023 On 03/08/2017 Bond Future	8.60	Call			2,071.98000	2.07198	2,365,270	5.77	0.00	0	0
R2023 On 03/08/2017 Bond Future	8.60	Put			1,166.66000	1.16666	980,800	5.77	0.00	0	0
R2023 On 02/11/2017 Bond Future	8.57	Put			1,572.92000	1.57292	1,366,770	5.67	0.00	0	0
R2023 On 02/11/2017 Bond Future	8.58	Call			2,257.36000	2.25736	2,541,390	5.68	0.00	0	0
R2023 On 02/11/2017 Bond Future	8.58	Put			1,555.66000	1.55566	1,351,140	5.68	0.00	0	0
R2023 On 02/11/2017 Bond Future	8.56	Call			2,210.17000	2.21017	2,490,910	5.67	0.00	0	0
R2023 On 02/11/2017 Bond Future	8.56	Put			1,590.66000	1.59066	1,382,850	5.67	0.00	0	0
R2023 On 02/11/2017 Bond Future	8.57	Call			2,233.53000	2.23353	2,515,930	5.67	0.00	0	0
Total R2023 Option									**0.00**	**0**	**0**
Total For R2023									**0.00**	**0**	**19,210**
R203 On 04/05/2017 Bond Future			7.29578	101.50762	7.35907	101.48549		0.29	0.00	0	31,101
Total R203 Future									**0.00**	**0**	**31,101**
R203 On 04/05/2017 Bond Future	6.91	Call			6.49000	0.00649	9,060	0.27	0.00	0	0
R203 On 04/05/2017 Bond Future	6.91	Put			163.72000	0.16372	144,160	0.27	0.00	0	0
R203 On 04/05/2017 Bond Future	6.92	Call			6.97000	0.00697	9,680	0.27	0.00	0	0
R203 On 04/05/2017 Bond Future	6.92	Put			160.69000	0.16069	141,270	0.27	0.00	0	0
R203 On 04/05/2017 Bond Future	6.93	Call			7.37000	0.00737	10,210	0.27	0.00	0	0
R203 On 04/05/2017 Bond Future	6.93	Put			157.58000	0.15758	138,290	0.27	0.00	0	0
Total R203 Option									**0.00**	**0**	**0**
Total For R203									**0.00**	**0**	**31,101**
R2030 On 04/05/2017 Bond Future			9.03930	94.37746	9.14794	93.61374			0.00	0	32,785
R2030 On 03/08/2017 Bond Future			9.08355	92.17872	9.19600	91.39996			0.00	0	0
R2030 On 02/11/2017 Bond Future			9.11498	94.00955	9.23118	93.21534			0.00	0	0
Total R2030 Future									**0.00**	**0**	**32,785**
R2030 On 04/05/2017 Bond Future	9.32	Call			1,191.81000	1.19181	1,955,530		0.00	0	0
R2030 On 04/05/2017 Bond Future	9.32	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 04/05/2017 Bond Future	9.33	Call			1,260.41000	1.26041	2,024,130		0.00	0	0
R2030 On 04/05/2017 Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 04/05/2017 Bond Future	9.34	Call			1,328.94000	1.32894	2,092,660		0.00	0	0
R2030 On 04/05/2017 Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 03/08/2017 Bond Future	9.35	Call			1,051.85000	1.05185	1,830,610		0.00	0	0
R2030 On 03/08/2017 Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 03/08/2017 Bond Future	9.33	Call			916.19000	0.91619	1,694,950		0.00	0	0
R2030 On 03/08/2017 Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 03/08/2017 Bond Future	9.34	Call			984.06000	0.98406	1,762,820		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030 On 03/08/2017 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			802.42000	0.80242	1,596,630		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			869.50000	0.86950	1,663,710		0.00	0	0
R2030 On 02/11/2017 Bond Future	9.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2030 On 02/11/2017 Bond Future	9.34	Call			735.26000	0.73526	1,529,470		0.00	0	0
R2030 On 02/11/2017 Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option									**0.00**	**0**	**0**
Total For R2030									**0.00**	**0**	**32,785**
R2032 On 04/05/2017 Bond Future			9.17877	93.40354	9.28212	92.62288		11.98	0.00	0	19,129
R2032 On 03/08/2017 Bond Future			9.22108	95.19271	9.32778	94.39666		11.92	0.00	0	0
R2032 On 02/11/2017 Bond Future			9.25706	92.92394	9.36716	92.11224		12.22	0.00	0	0
Total R2032 Future									**0.00**	**0**	**19,129**
R2032 On 04/05/2017 Bond Future	9.44	Call			2,694.09000	2.69409	3,173,590	11.95	0.00	0	0
R2032 On 04/05/2017 Bond Future	9.44	Put			1,519.70000	1.51970	1,218,540	11.95	0.00	0	0
R2032 On 04/05/2017 Bond Future	9.45	Call			2,737.80000	2.73780	3,221,570	11.95	0.00	0	0
R2032 On 04/05/2017 Bond Future	9.45	Put			1,489.76000	1.48976	1,192,870	11.95	0.00	0	0
R2032 On 04/05/2017 Bond Future	9.46	Call			2,781.86000	2.78186	3,269,870	11.96	0.00	0	0
R2032 On 04/05/2017 Bond Future	9.46	Put			1,460.25000	1.46025	1,167,600	11.96	0.00	0	0
R2032 On 03/08/2017 Bond Future	9.45	Put			2,622.04000	2.62204	2,281,440	11.90	0.00	0	0
R2032 On 03/08/2017 Bond Future	9.43	Call			3,442.18000	3.44218	3,891,640	11.89	0.00	0	0
R2032 On 03/08/2017 Bond Future	9.43	Put			2,688.75000	2.68875	2,342,160	11.89	0.00	0	0
R2032 On 03/08/2017 Bond Future	9.44	Call			3,481.89000	3.48189	3,934,350	11.89	0.00	0	0
R2032 On 03/08/2017 Bond Future	9.44	Put			2,655.23000	2.65523	2,311,640	11.89	0.00	0	0
R2032 On 03/08/2017 Bond Future	9.45	Call			3,521.84000	3.52184	3,977,290	11.90	0.00	0	0
R2032 On 02/11/2017 Bond Future	9.48	Call			4,207.62000	4.20762	4,664,520	12.21	0.00	0	0
R2032 On 02/11/2017 Bond Future	9.48	Put			3,386.29000	3.38629	3,031,490	12.21	0.00	0	0
R2032 On 02/11/2017 Bond Future	9.49	Call			4,246.41000	4.24641	4,705,750	12.22	0.00	0	0
R2032 On 02/11/2017 Bond Future	9.49	Put			3,352.81000	3.35281	3,000,450	12.22	0.00	0	0
R2032 On 02/11/2017 Bond Future	9.50	Call			4,285.38000	4.28538	4,747,150	12.22	0.00	0	0
R2032 On 02/11/2017 Bond Future	9.50	Put			3,319.58000	3.31958	2,969,650	12.22	0.00	0	0
Total R2032 Option									**0.00**	**0**	**0**
Total For R2032									**0.00**	**0**	**19,129**
R2035 On 04/05/2017 Bond Future			9.31322	97.88912	9.41644	97.03097			0.00	0	7,829
R2035 On 03/08/2017 Bond Future			9.35577	99.76437	9.46221	98.88930			0.00	0	0
R2035 On 02/11/2017 Bond Future			9.39443	97.24243	9.50412	96.35006			0.00	0	0
Total R2035 Future									**0.00**	**0**	**7,829**
R2035 On 04/05/2017 Bond Future	9.54	Call			1,012.08000	1.01208	1,870,230		0.00	0	0
R2035 On 04/05/2017 Bond Future	9.54	Put			0.00000	0.00000	0,000		0.00	0	0
R2035 On 04/05/2017 Bond Future	9.55	Call			1,093.27000	1.09327	1,951,420		0.00	0	0

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 04/05/2017 Bond Future	9.55	Put			0.00000	0.00000	0,000		0.00	0	0
R2035 On 04/05/2017 Bond Future	9.53	Call			930.78000	0.93078	1,788,930		0.00	0	0
R2035 On 04/05/2017 Bond Future	9.53	Put			0.00000	0.00000	0,000		0.00	0	0
R2035 On 03/08/2017 Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2035 On 03/08/2017 Bond Future	9.51	Call			388.97000	0.38897	1,264,040		0.00	0	0
R2035 On 03/08/2017 Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2035 On 03/08/2017 Bond Future	9.52	Call			470.05000	0.47005	1,345,120		0.00	0	0
R2035 On 03/08/2017 Bond Future	9.52	Put			0.00000	0.00000	0,000		0.00	0	0
R2035 On 03/08/2017 Bond Future	9.50	Call			307.78000	0.30778	1,182,850		0.00	0	0
R2035 On 02/11/2017 Bond Future	9.59	Call			689.92000	0.68992	1,582,290		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 02/11/2017 Bond Future	9.60	Call			769.76000	0.76976	1,662,130		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			849.50000	0.84950	1,741,870		0.00	0	0
R2035 On 02/11/2017 Bond Future	9.61	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option									**0.00**	**0**	**0**
Total For R2035									**0.00**	**0**	**7,829**
R2037 On 04/05/2017 Bond Future			9.40193	94.24960	9.50511	93.39491		13.45	0.00	0	46,492
R2037 On 03/08/2017 Bond Future			9.44927	91.79802	9.55565	90.92652		14.04	0.00	0	160
R2037 On 02/11/2017 Bond Future			9.48545	93.62126	9.59490	92.73259		13.78	0.00	0	0
Total R2037 Future									**0.00**	**0**	**46,652**
R2037 On 04/05/2017 Bond Future	9.58	Call			2,640.70000	2.64070	3,124,730	13.36	0.00	0	0
R2037 On 04/05/2017 Bond Future	9.58	Put			2,028.08000	2.02808	1,657,420	13.36	0.00	0	0
R2037 On 04/05/2017 Bond Future	9.59	Call			2,684.85000	2.68485	3,173,580	13.36	0.00	0	0
R2037 On 04/05/2017 Bond Future	9.59	Put			1,990.91000	1.99091	1,624,950	13.36	0.00	0	0
R2037 On 04/05/2017 Bond Future	9.60	Call			2,729.55000	2.72955	3,222,960	13.37	0.00	0	0
R2037 On 04/05/2017 Bond Future	9.60	Put			1,954.41000	1.95441	1,593,130	13.37	0.00	0	0
R2037 On 03/08/2017 Bond Future	9.58	Put			3,359.35000	3.35935	2,955,290	13.95	0.00	0	0
R2037 On 03/08/2017 Bond Future	9.56	Call			3,475.11000	3.47511	3,936,070	13.93	0.00	0	0
R2037 On 03/08/2017 Bond Future	9.56	Put			3,439.75000	3.43975	3,029,210	13.93	0.00	0	0
R2037 On 03/08/2017 Bond Future	9.57	Call			3,515.94000	3.51594	3,980,140	13.94	0.00	0	0
R2037 On 03/08/2017 Bond Future	9.57	Put			3,399.37000	3.39937	2,992,070	13.94	0.00	0	0
R2037 On 03/08/2017 Bond Future	9.58	Call			3,557.02000	3.55702	4,024,460	13.95	0.00	0	0
R2037 On 02/11/2017 Bond Future	9.65	Call			4,513.68000	4.51368	4,999,420	13.72	0.00	0	0
R2037 On 02/11/2017 Bond Future	9.65	Put			4,071.37000	4.07137	3,668,440	13.72	0.00	0	0
R2037 On 02/11/2017 Bond Future	9.66	Call			4,555.09000	4.55509	5,043,440	13.73	0.00	0	0
R2037 On 02/11/2017 Bond Future	9.66	Put			4,032.86000	4.03286	3,632,540	13.73	0.00	0	0
R2037 On 02/11/2017 Bond Future	9.67	Call			4,596.36000	4.59636	5,087,320	13.74	0.00	0	0
R2037 On 02/11/2017 Bond Future	9.67	Put			3,994.33000	3.99433	3,596,620	13.74	0.00	0	0
Total R2037 Option									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2037									**0.00**	**0**	**46,652**
R204 On 04/05/2017 Bond Future			7.56072	103.69896	7.65239	103.56112		1.28	0.00	0	29,025
R204 On 03/08/2017 Bond Future			7.52270	101.64494	7.63246	101.50400		1.31	0.00	0	0
R204 On 02/11/2017 Bond Future			7.39549	103.66359	7.53075	103.51993		1.10	0.00	0	0
Total R204 Future									**0.00**	**0**	**29,025**
R204 On 04/05/2017 Bond Future	7.90	Call			474.42000	0.47442	578,490	1.27	0.00	0	0
R204 On 04/05/2017 Bond Future	7.90	Put			103.38000	0.10338	69,610	1.27	0.00	0	0
R204 On 04/05/2017 Bond Future	7.91	Call			485.48000	0.48548	590,580	1.27	0.00	0	0
R204 On 04/05/2017 Bond Future	7.91	Put			99.49000	0.09949	66,750	1.27	0.00	0	0
R204 On 04/05/2017 Bond Future	7.92	Call			496.66000	0.49666	602,760	1.27	0.00	0	0
R204 On 04/05/2017 Bond Future	7.92	Put			95.73000	0.09573	63,990	1.27	0.00	0	0
R204 On 03/08/2017 Bond Future	7.75	Call			437.64000	0.43764	521,080	1.29	0.00	0	0
R204 On 03/08/2017 Bond Future	7.75	Put			287.01000	0.28701	229,510	1.29	0.00	0	0
R204 On 03/08/2017 Bond Future	7.76	Call			445.18000	0.44518	529,390	1.29	0.00	0	0
R204 On 03/08/2017 Bond Future	7.76	Put			281.75000	0.28175	225,020	1.29	0.00	0	0
R204 On 03/08/2017 Bond Future	7.77	Call			452.78000	0.45278	537,760	1.29	0.00	0	0
R204 On 03/08/2017 Bond Future	7.77	Put			276.56000	0.27656	220,600	1.29	0.00	0	0
R204 On 02/11/2017 Bond Future	7.74	Call			498.27000	0.49827	587,170	1.08	0.00	0	0
R204 On 02/11/2017 Bond Future	7.74	Put			276.63000	0.27663	221,870	1.08	0.00	0	0
R204 On 02/11/2017 Bond Future	7.75	Call			504.88000	0.50488	594,380	1.08	0.00	0	0
R204 On 02/11/2017 Bond Future	7.75	Put			272.66000	0.27266	218,500	1.08	0.00	0	0
R204 On 02/11/2017 Bond Future	7.76	Call			511.54000	0.51154	601,620	1.08	0.00	0	0
R204 On 02/11/2017 Bond Future	7.76	Put			268.75000	0.26875	215,170	1.08	0.00	0	0
Total R204 Option									**0.00**	**0**	**0**
Total For R204									**0.00**	**0**	**29,025**
R2040 On 04/05/2017 Bond Future			9.40564	98.63196	9.50876	97.70779		14.06	0.00	0	9,025
R2040 On 03/08/2017 Bond Future			9.45147	96.01388	9.55772	95.07156		14.69	0.00	0	0
R2040 On 02/11/2017 Bond Future			9.48643	97.92088	9.59567	96.96001		14.43	0.00	0	0
Total R2040 Future									**0.00**	**0**	**9,025**
R2040 On 04/05/2017 Bond Future	9.62	Call			3,059.72000	3.05972	3,600,800	13.99	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.62	Put			2,078.85000	2.07885	1,695,760	13.99	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.63	Call			3,108.93000	3.10893	3,654,960	13.99	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.63	Put			2,040.69000	2.04069	1,662,550	13.99	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.64	Call			3,158.37000	3.15837	3,709,320	14.00	0.00	0	0
R2040 On 04/05/2017 Bond Future	9.64	Put			2,002.89000	2.00289	1,629,670	14.00	0.00	0	0
R2040 On 03/08/2017 Bond Future	9.62	Call			4,061.12000	4.06112	4,580,000	14.62	0.00	0	0
R2040 On 03/08/2017 Bond Future	9.62	Put			3,515.74000	3.51574	3,092,300	14.62	0.00	0	0
R2040 On 03/08/2017 Bond Future	9.63	Call			4,106.63000	4.10663	4,628,940	14.62	0.00	0	0
R2040 On 03/08/2017 Bond Future	9.63	Put			3,474.15000	3.47415	3,054,140	14.62	0.00	0	0
R2040 On 03/08/2017 Bond Future	9.61	Call			4,015.86000	4.01586	4,531,310	14.61	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040 On 03/08/2017 Bond Future	9.61	Put			3,557.70000	3.55770	3,130,830	14.61	0.00	0	0
R2040 On 02/11/2017 Bond Future	9.65	Call			4,936.14000	4.93614	5,461,670	14.37	0.00	0	0
R2040 On 02/11/2017 Bond Future	9.65	Put			4,464.06000	4.46406	4,028,720	14.37	0.00	0	0
R2040 On 02/11/2017 Bond Future	9.66	Call			4,980.73000	4.98073	5,509,060	14.38	0.00	0	0
R2040 On 02/11/2017 Bond Future	9.66	Put			4,422.18000	4.42218	3,989,640	14.38	0.00	0	0
R2040 On 02/11/2017 Bond Future	9.67	Call			5,025.19000	5.02519	5,556,310	14.39	0.00	0	0
R2040 On 02/11/2017 Bond Future	9.67	Put			4,380.30000	4.38030	3,950,550	14.39	0.00	0	0
Total R2040 Option									**0.00**	**0**	**0**
Total For R2040									**0.00**	**0**	**9,025**
R2044 On 04/05/2017 Bond Future			9.43970	95.65819	9.54274	94.72377		14.72	0.00	0	19,616
R2044 On 03/08/2017 Bond Future			9.48443	93.10832	9.59051	92.15564		15.38	0.00	0	0
R2044 On 02/11/2017 Bond Future			9.51867	94.95765	9.62766	93.98610		15.12	0.00	0	0
Total R2044 Future									**0.00**	**0**	**19,616**
R2044 On 04/05/2017 Bond Future	9.67	Put			2,052.96000	2.05296	1,673,610	14.67	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.68	Call			3,235.44000	3.23544	3,795,450	14.68	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.68	Put			2,015.16000	2.01516	1,640,750	14.68	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.66	Call			3,135.47000	3.13547	3,685,590	14.67	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.66	Put			2,091.28000	2.09128	1,706,980	14.67	0.00	0	0
R2044 On 04/05/2017 Bond Future	9.67	Call			3,185.26000	3.18526	3,740,330	14.67	0.00	0	0
R2044 On 03/08/2017 Bond Future	9.63	Call			4,020.82000	4.02082	4,538,170	15.31	0.00	0	0
R2044 On 03/08/2017 Bond Future	9.63	Put			3,670.40000	3.67040	3,235,070	15.31	0.00	0	0
R2044 On 03/08/2017 Bond Future	9.64	Call			4,066.10000	4.06610	4,586,920	15.31	0.00	0	0
R2044 On 03/08/2017 Bond Future	9.64	Put			3,627.30000	3.62730	3,195,440	15.31	0.00	0	0
R2044 On 03/08/2017 Bond Future	9.62	Call			3,975.78000	3.97578	4,489,660	15.30	0.00	0	0
R2044 On 03/08/2017 Bond Future	9.62	Put			3,713.88000	3.71388	3,275,080	15.30	0.00	0	0
R2044 On 02/11/2017 Bond Future	9.68	Call			5,008.63000	5.00863	5,540,380	15.08	0.00	0	0
R2044 On 02/11/2017 Bond Future	9.68	Put			4,548.18000	4.54818	4,108,380	15.08	0.00	0	0
R2044 On 02/11/2017 Bond Future	9.66	Call			4,919.38000	4.91938	5,445,480	15.07	0.00	0	0
R2044 On 02/11/2017 Bond Future	9.66	Put			4,634.41000	4.63441	4,188,960	15.07	0.00	0	0
R2044 On 02/11/2017 Bond Future	9.67	Call			4,963.91000	4.96391	5,492,840	15.07	0.00	0	0
R2044 On 02/11/2017 Bond Future	9.67	Put			4,591.13000	4.59113	4,148,510	15.07	0.00	0	0
Total R2044 Option									**0.00**	**0**	**0**
Total For R2044									**0.00**	**0**	**19,616**
R2048 On 04/05/2017 Bond Future			9.43569	94.79801	9.53864	93.84093		15.28	0.00	0	63,465
R2048 On 03/08/2017 Bond Future			9.47533	96.61407	9.58121	95.63814		15.23	0.00	0	200
R2048 On 02/11/2017 Bond Future			9.51145	94.09302	9.62025	93.09780		15.68	0.00	0	0
Total R2048 Future									**0.00**	**0**	**63,665**
R2048 On 04/05/2017 Bond Future	9.65	Call			3,191.39000	3.19139	3,751,920	15.22	0.00	0	0
R2048 On 04/05/2017 Bond Future	9.65	Put			2,175.49000	2.17549	1,778,940	15.22	0.00	0	0
R2048 On 04/05/2017 Bond Future	9.66	Call			3,242.00000	3.24200	3,807,600	15.23	0.00	0	0

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 04/05/2017 Bond Future	9.66	Put			2,135.84000	2.13584	1,744,360	15.23	0.00	0	0
R2048 On 04/05/2017 Bond Future	9.67	Call			3,293.01000	3.29301	3,863,640	15.23	0.00	0	0
R2048 On 04/05/2017 Bond Future	9.67	Put			2,096.75000	2.09675	1,710,300	15.23	0.00	0	0
R2048 On 03/08/2017 Bond Future	9.56	Call			3,853.56000	3.85356	4,361,530	15.12	0.00	0	0
R2048 On 03/08/2017 Bond Future	9.56	Put			4,047.61000	4.04761	3,579,650	15.12	0.00	0	0
R2048 On 03/08/2017 Bond Future	9.57	Call			3,898.48000	3.89848	4,410,040	15.12	0.00	0	0
R2048 On 03/08/2017 Bond Future	9.57	Put			4,000.95000	4.00095	3,536,580	15.12	0.00	0	0
R2048 On 03/08/2017 Bond Future	9.58	Call			3,943.66000	3.94366	4,458,810	15.13	0.00	0	0
R2048 On 03/08/2017 Bond Future	9.58	Put			3,954.71000	3.95471	3,493,930	15.13	0.00	0	0
R2048 On 02/11/2017 Bond Future	9.64	Call			4,994.79000	4.99479	5,530,900	15.61	0.00	0	0
R2048 On 02/11/2017 Bond Future	9.64	Put			4,816.16000	4.81616	4,357,050	15.61	0.00	0	0
R2048 On 02/11/2017 Bond Future	9.65	Call			5,040.06000	5.04006	5,579,070	15.62	0.00	0	0
R2048 On 02/11/2017 Bond Future	9.65	Put			4,771.21000	4.77121	4,315,000	15.62	0.00	0	0
R2048 On 02/11/2017 Bond Future	9.66	Call			5,085.51000	5.08551	5,627,410	15.63	0.00	0	0
R2048 On 02/11/2017 Bond Future	9.66	Put			4,726.60000	4.72660	4,273,280	15.63	0.00	0	0
Total R2048 Option									**0.00**	**0**	**0**
Total For R2048									**0.00**	**0**	**63,665**
R207 On 04/05/2017 Bond Future			7.75023	101.07509	7.85961	100.81659		2.26	0.00	0	79,350
R207 On 03/08/2017 Bond Future			7.75308	99.36802	7.87510	99.10411		2.34	0.00	0	0
R207 On 02/11/2017 Bond Future			7.70903	101.34148	7.84592	101.07244		2.14	0.00	0	0
Total R207 Future									**0.00**	**0**	**79,350**
R207 On 04/05/2017 Bond Future	8.20	Call			943.59000	0.94359	1,150,130	2.30	0.00	0	0
R207 On 04/05/2017 Bond Future	8.20	Put			144.54000	0.14454	92,580	2.30	0.00	0	0
R207 On 04/05/2017 Bond Future	8.21	Call			961.90000	0.96190	1,169,940	2.30	0.00	0	0
R207 On 04/05/2017 Bond Future	8.21	Put			139.49000	0.13949	89,030	2.30	0.00	0	0
R207 On 04/05/2017 Bond Future	8.22	Call			980.33000	0.98033	1,189,850	2.30	0.00	0	0
R207 On 04/05/2017 Bond Future	8.22	Put			134.58000	0.13458	85,600	2.30	0.00	0	0
R207 On 03/08/2017 Bond Future	8.41	Call			1,379.11000	1.37911	1,585,000	2.42	0.00	0	0
R207 On 03/08/2017 Bond Future	8.41	Put			232.62000	0.23262	174,600	2.42	0.00	0	0
R207 On 03/08/2017 Bond Future	8.19	Call			1,035.86000	1.03586	1,217,720	2.38	0.00	0	51
R207 On 03/08/2017 Bond Future	8.19	Put			358.87000	0.35887	276,820	2.38	0.00	0	0
R207 On 03/08/2017 Bond Future	8.39	Call			1,346.26000	1.34626	1,550,170	2.42	0.00	0	0
R207 On 03/08/2017 Bond Future	8.39	Put			242.33000	0.24233	182,330	2.42	0.00	0	0
R207 On 03/08/2017 Bond Future	8.40	Call			1,362.64000	1.36264	1,567,550	2.42	0.00	0	0
R207 On 03/08/2017 Bond Future	8.40	Put			237.43000	0.23743	178,430	2.42	0.00	0	0
R207 On 02/11/2017 Bond Future	8.05	Call			938.64000	0.93864	1,103,980	2.12	0.00	0	0
R207 On 02/11/2017 Bond Future	8.05	Put			539.27000	0.53927	435,570	2.12	0.00	0	0
R207 On 02/11/2017 Bond Future	8.03	Call			915.34000	0.91534	1,078,470	2.11	0.00	0	0
R207 On 02/11/2017 Bond Future	8.03	Put			555.02000	0.55502	449,110	2.11	0.00	0	0
R207 On 02/11/2017 Bond Future	8.04	Call			926.95000	0.92695	1,091,190	2.12	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207 On 02/11/2017 Bond Future	8.04	Put			547.10000	0.54710	442,300	2.12	0.00	0	0
Total R207 Option									**0.00**	**0**	**51**
Total For R207									**0.00**	**0**	**79,401**
R208 On 04/05/2017 Bond Future			7.92431	96.83926	8.03110	96.49636		3.64	0.00	0	21,493
R208 On 03/08/2017 Bond Future			7.93558	98.69430	8.05081	98.34440		3.70	0.00	0	0
R208 On 02/11/2017 Bond Future			7.92623	97.25127	8.05099	96.89451		3.55	0.00	0	0
Total R208 Future									**0.00**	**0**	**21,493**
R208 On 04/05/2017 Bond Future	8.39	Put			239.69000	0.23969	164,400	3.68	0.00	0	0
R208 On 04/05/2017 Bond Future	8.37	Call			1,333.40000	1.33340	1,597,150	3.67	0.00	0	0
R208 On 04/05/2017 Bond Future	8.37	Put			255.00000	0.25500	175,850	3.67	0.00	0	0
R208 On 04/05/2017 Bond Future	8.38	Call			1,357.18000	1.35718	1,622,890	3.68	0.00	0	0
R208 On 04/05/2017 Bond Future	8.38	Put			247.18000	0.24718	169,990	3.68	0.00	0	0
R208 On 04/05/2017 Bond Future	8.39	Call			1,381.27000	1.38127	1,648,880	3.68	0.00	0	0
R208 On 03/08/2017 Bond Future	8.32	Call			1,451.96000	1.45196	1,679,690	3.72	0.00	0	0
R208 On 03/08/2017 Bond Future	8.32	Put			640.56000	0.64056	518,390	3.72	0.00	0	0
R208 On 03/08/2017 Bond Future	8.30	Call			1,413.60000	1.41360	1,638,250	3.71	0.00	0	0
R208 On 03/08/2017 Bond Future	8.30	Put			662.19000	0.66219	536,940	3.71	0.00	0	0
R208 On 03/08/2017 Bond Future	8.31	Call			1,432.59000	1.43259	1,658,790	3.71	0.00	0	0
R208 On 03/08/2017 Bond Future	8.31	Put			651.18000	0.65118	527,480	3.71	0.00	0	0
R208 On 02/11/2017 Bond Future	8.18	Call			1,347.71000	1.34771	1,552,660	3.53	0.00	0	0
R208 On 02/11/2017 Bond Future	8.18	Put			980.49000	0.98049	828,680	3.53	0.00	0	0
R208 On 02/11/2017 Bond Future	8.19	Call			1,364.21000	1.36421	1,570,510	3.54	0.00	0	0
R208 On 02/11/2017 Bond Future	8.19	Put			968.59000	0.96859	818,130	3.54	0.00	0	0
R208 On 02/11/2017 Bond Future	8.20	Call			1,380.47000	1.38047	1,588,130	3.54	0.00	0	0
R208 On 02/11/2017 Bond Future	8.20	Put			956.47000	0.95647	807,370	3.54	0.00	0	0
Total R208 Option									**0.00**	**0**	**0**
Total For R208									**0.00**	**0**	**21,493**
R209 On 04/05/2017 Bond Future			9.28060	73.88181	9.38355	73.16516		14.01	19,430,916.03	263	61,076
R209 On 03/08/2017 Bond Future			9.31933	75.29708	9.42519	74.56637		14.05	0.00	0	0
R209 On 02/11/2017 Bond Future			9.35250	73.64149	9.46129	72.89637		14.46	0.00	0	0
Total R209 Future									**19,430,916.03**	**263**	**61,076**
R209 On 04/05/2017 Bond Future	8.93	Call			709.47000	0.70947	903,160	13.66	0.00	0	1,130
R209 On 04/05/2017 Bond Future	8.93	Put			3,947.87000	3.94787	3,424,910	13.66	0.00	0	0
R209 On 04/05/2017 Bond Future	9.33	Call			1,725.06000	1.72506	2,079,920	13.91	0.00	0	0
R209 On 04/05/2017 Bond Future	9.33	Put			2,096.51000	2.09651	1,734,720	13.91	0.00	0	1,130
R209 On 04/05/2017 Bond Future	9.46	Call			2,178.20000	2.17820	2,586,540	13.99	0.00	0	0
R209 On 04/05/2017 Bond Future	9.63	Put			1,187.30000	1.18730	944,400	14.13	0.00	0	1,130
R209 On 04/05/2017 Bond Future	9.46	Put			1,652.82000	1.65282	1,344,510	13.99	0.00	0	0
R209 On 04/05/2017 Bond Future	9.47	Call			2,215.46000	2.21546	2,627,820	13.99	0.00	0	0
R209 On 04/05/2017 Bond Future	9.47	Put			1,621.78000	1.62178	1,317,490	13.99	0.00	0	0

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 04/05/2017 Bond Future	9.48	Call			2,253.05000	2.25305	2,669,420	14.00	0.00	0	0
R209 On 04/05/2017 Bond Future	9.48	Put			1,591.17000	1.59117	1,290,890	14.00	0.00	0	0
R209 On 04/05/2017 Bond Future	9.63	Call			2,860.59000	2.86059	3,334,340	14.13	0.00	0	0
R209 On 03/08/2017 Bond Future	9.43	Call			2,866.99000	2.86699	3,254,100	14.01	0.00	0	0
R209 On 03/08/2017 Bond Future	9.43	Put			2,834.05000	2.83405	2,490,450	14.01	0.00	0	0
R209 On 03/08/2017 Bond Future	9.44	Call			2,901.37000	2.90137	3,291,260	14.01	0.00	0	0
R209 On 03/08/2017 Bond Future	9.44	Put			2,800.01000	2.80001	2,459,190	14.01	0.00	0	0
R209 On 03/08/2017 Bond Future	9.45	Call			2,935.95000	2.93595	3,328,620	14.02	0.00	0	0
R209 On 03/08/2017 Bond Future	9.45	Put			2,766.28000	2.76628	2,428,240	14.02	0.00	0	0
R209 On 02/11/2017 Bond Future	9.52	Call			3,719.27000	3.71927	4,128,870	14.32	0.00	0	0
R209 On 02/11/2017 Bond Future	9.52	Put			3,321.86000	3.32186	2,986,340	14.32	0.00	0	0
R209 On 02/11/2017 Bond Future	9.53	Call			3,754.10000	3.75410	4,165,950	14.33	0.00	0	0
R209 On 02/11/2017 Bond Future	9.53	Put			3,289.33000	3.28933	2,956,060	14.33	0.00	0	0
R209 On 02/11/2017 Bond Future	9.54	Call			3,789.09000	3.78909	4,203,190	14.33	0.00	0	0
R209 On 02/11/2017 Bond Future	9.54	Put			3,257.05000	3.25705	2,926,030	14.33	0.00	0	0
Total R209 Option									**0.00**	**0**	**3,390**
Total For R209									**19,430,916.03**	**263**	**64,466**
R210 On 04/05/2017 Bond Future			188.78691	188.78691	188.79460	188.79460			0.00	0	1,698
R210 On 03/08/2017 Bond Future			192.44753	192.44753	192.45444	192.45444			0.00	0	0
R210 On 02/11/2017 Bond Future			193.87580	193.87580	193.88302	193.88302			0.00	0	0
Total R210 Future									**0.00**	**0**	**1,698**
R210 On 04/05/2017 Bond Future	192.32	Call			0.00000	0.00000	0,000		0.00	0	0
R210 On 04/05/2017 Bond Future	192.32	Put			3,525.40000	3.52540	3,533,090		0.00	0	0
R210 On 04/05/2017 Bond Future	192.33	Call			0.00000	0.00000	0,000		0.00	0	0
R210 On 04/05/2017 Bond Future	192.33	Put			3,535.40000	3.53540	3,543,090		0.00	0	0
R210 On 04/05/2017 Bond Future	192.31	Call			0.00000	0.00000	0,000		0.00	0	0
R210 On 04/05/2017 Bond Future	192.31	Put			3,515.40000	3.51540	3,523,090		0.00	0	0
R210 On 03/08/2017 Bond Future	196.28	Call			0.00000	0.00000	0,000		0.00	0	0
R210 On 03/08/2017 Bond Future	196.28	Put			3,825.56000	3.82556	3,832,470		0.00	0	0
R210 On 03/08/2017 Bond Future	196.29	Call			0.00000	0.00000	0,000		0.00	0	0
R210 On 03/08/2017 Bond Future	196.29	Put			3,835.56000	3.83556	3,842,470		0.00	0	0
R210 On 03/08/2017 Bond Future	196.30	Call			0.00000	0.00000	0,000		0.00	0	0
R210 On 03/08/2017 Bond Future	196.30	Put			3,845.56000	3.84556	3,852,470		0.00	0	0
R210 On 02/11/2017 Bond Future	192.09	Call			1,793.02000	1.79302	1,785,800		0.00	0	0
R210 On 02/11/2017 Bond Future	192.09	Put			0.00000	0.00000	0,000		0.00	0	0
R210 On 02/11/2017 Bond Future	192.07	Call			1,813.02000	1.81302	1,805,800		0.00	0	0
R210 On 02/11/2017 Bond Future	192.07	Put			0.00000	0.00000	0,000		0.00	0	0
R210 On 02/11/2017 Bond Future	192.08	Call			1,803.02000	1.80302	1,795,800		0.00	0	0
R210 On 02/11/2017 Bond Future	192.08	Put			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R210									**0.00**	**0**	**1,698**
R212 On 04/05/2017 Bond Future			149.53410	149.53410	149.54008	149.54008			0.00	0	3,258
R212 On 03/08/2017 Bond Future			150.38376	150.38376	150.38918	150.38918			0.00	0	0
R212 On 02/11/2017 Bond Future			153.40041	153.40041	153.40604	153.40604			0.00	0	0
Total R212 Future									**0.00**	**0**	**3,258**
R212 On 04/05/2017 Bond Future	152.24	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 04/05/2017 Bond Future	152.24	Put			2,699.92000	2.69992	2,705,900		0.00	0	0
R212 On 04/05/2017 Bond Future	152.25	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 04/05/2017 Bond Future	152.25	Put			2,709.92000	2.70992	2,715,900		0.00	0	0
R212 On 04/05/2017 Bond Future	152.23	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 04/05/2017 Bond Future	152.23	Put			2,689.92000	2.68992	2,695,900		0.00	0	0
R212 On 03/08/2017 Bond Future	153.34	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 03/08/2017 Bond Future	153.34	Put			2,950.82000	2.95082	2,956,240		0.00	0	0
R212 On 03/08/2017 Bond Future	153.35	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 03/08/2017 Bond Future	153.35	Put			2,960.82000	2.96082	2,966,240		0.00	0	0
R212 On 03/08/2017 Bond Future	153.36	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 03/08/2017 Bond Future	153.36	Put			2,970.82000	2.97082	2,976,240		0.00	0	0
R212 On 02/11/2017 Bond Future	152.41	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 02/11/2017 Bond Future	152.42	Call			986.04000	0.98604	980,410		0.00	0	0
R212 On 02/11/2017 Bond Future	152.42	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 02/11/2017 Bond Future	152.40	Call			1,006.04000	1.00604	1,000,410		0.00	0	0
R212 On 02/11/2017 Bond Future	152.40	Put			0.00000	0.00000	0,000		0.00	0	0
R212 On 02/11/2017 Bond Future	152.41	Call			996.04000	0.99604	990,410		0.00	0	0
Total R212 Option									**0.00**	**0**	**0**
Total For R212									**0.00**	**0**	**3,258**
R213 On 04/05/2017 Bond Future			9.06393	85.23709	9.16717	84.52872		11.73	0.00	0	44,842
R213 On 03/08/2017 Bond Future			9.10142	86.86994	9.20797	86.14761		11.72	0.00	0	0
R213 On 02/11/2017 Bond Future			9.13473	85.04327	9.24464	84.30670		12.02	0.00	0	0
Total R213 Future									**0.00**	**0**	**44,842**
R213 On 04/05/2017 Bond Future	9.36	Call			2,573.93000	2.57393	3,023,200	11.82	0.00	0	0
R213 On 04/05/2017 Bond Future	9.36	Put			1,272.91000	1.27291	1,013,810	11.82	0.00	0	0
R213 On 04/05/2017 Bond Future	9.37	Call			2,615.32000	2.61532	3,068,390	11.83	0.00	0	0
R213 On 04/05/2017 Bond Future	9.37	Put			1,247.60000	1.24760	992,300	11.83	0.00	0	0
R213 On 04/05/2017 Bond Future	9.35	Call			2,532.87000	2.53287	2,978,320	11.81	0.00	0	0
R213 On 04/05/2017 Bond Future	9.35	Put			1,298.62000	1.29862	1,035,700	11.81	0.00	0	0
R213 On 03/08/2017 Bond Future	9.33	Call			3,151.79000	3.15179	3,565,740	11.64	0.00	0	0
R213 On 03/08/2017 Bond Future	9.33	Put			2,335.05000	2.33505	2,026,670	11.64	0.00	0	0
R213 On 03/08/2017 Bond Future	9.34	Call			3,188.41000	3.18841	3,605,100	11.64	0.00	0	0
R213 On 03/08/2017 Bond Future	9.34	Put			2,305.24000	2.30524	1,999,600	11.64	0.00	0	0
R213 On 03/08/2017 Bond Future	9.35	Call			3,225.25000	3.22525	3,644,680	11.65	0.00	0	0

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 03/08/2017 Bond Future	9.35	Put			2,275.71000	2.27571	1,972,810	11.65	0.00	0	0
R213 On 02/11/2017 Bond Future	9.34	Call			3,712.60000	3.71260	4,123,590	11.94	0.00	0	0
R213 On 02/11/2017 Bond Future	9.34	Put			3,080.76000	3.08076	2,755,180	11.94	0.00	0	0
R213 On 02/11/2017 Bond Future	9.35	Call			3,747.67000	3.74767	4,160,920	11.94	0.00	0	0
R213 On 02/11/2017 Bond Future	9.35	Put			3,049.96000	3.04996	2,726,640	11.94	0.00	0	0
R213 On 02/11/2017 Bond Future	9.36	Call			3,782.91000	3.78291	4,198,410	11.95	0.00	0	0
R213 On 02/11/2017 Bond Future	9.36	Put			3,019.40000	3.01940	2,698,330	11.95	0.00	0	0
Total R213 Option									**0.00**	**0**	**0**
Total For R213									**0.00**	**0**	**44,842**
R214 On 04/05/2017 Bond Future			9.35893	74.13216	9.46179	73.38050		14.71	0.00	0	34,734
R214 On 03/08/2017 Bond Future			9.39651	75.55227	9.50219	74.78594		14.76	0.00	0	0
R214 On 02/11/2017 Bond Future			9.43056	73.75458	9.53908	72.97305		15.23	0.00	0	0
Total R214 Future									**0.00**	**0**	**34,734**
R214 On 04/05/2017 Bond Future	9.56	Call			2,386.78000	2.38678	2,824,050	14.77	0.00	0	0
R214 On 04/05/2017 Bond Future	9.56	Put			1,680.78000	1.68078	1,366,390	14.77	0.00	0	0
R214 On 04/05/2017 Bond Future	9.57	Call			2,426.94000	2.42694	2,868,330	14.78	0.00	0	0
R214 On 04/05/2017 Bond Future	9.57	Put			1,649.68000	1.64968	1,339,410	14.78	0.00	0	0
R214 On 04/05/2017 Bond Future	9.58	Call			2,467.43000	2.46743	2,912,930	14.79	0.00	0	0
R214 On 04/05/2017 Bond Future	9.58	Put			1,619.03000	1.61903	1,312,870	14.79	0.00	0	0
R214 On 03/08/2017 Bond Future	9.51	Call			3,010.55000	3.01055	3,418,090	14.62	0.00	0	0
R214 On 03/08/2017 Bond Future	9.51	Put			2,954.44000	2.95444	2,595,650	14.62	0.00	0	0
R214 On 03/08/2017 Bond Future	9.52	Call			3,046.57000	3.04657	3,457,030	14.62	0.00	0	0
R214 On 03/08/2017 Bond Future	9.52	Put			2,918.71000	2.91871	2,562,840	14.62	0.00	0	0
R214 On 03/08/2017 Bond Future	9.53	Call			3,082.80000	3.08280	3,496,180	14.63	0.00	0	0
R214 On 03/08/2017 Bond Future	9.53	Put			2,883.31000	2.88331	2,530,360	14.63	0.00	0	0
R214 On 02/11/2017 Bond Future	9.58	Call			3,866.98000	3.86698	4,293,180	15.12	0.00	0	0
R214 On 02/11/2017 Bond Future	9.58	Put			3,575.81000	3.57581	3,220,480	15.12	0.00	0	0
R214 On 02/11/2017 Bond Future	9.59	Call			3,903.06000	3.90306	4,331,620	15.13	0.00	0	0
R214 On 02/11/2017 Bond Future	9.59	Put			3,541.03000	3.54103	3,188,060	15.13	0.00	0	0
R214 On 02/11/2017 Bond Future	9.60	Call			3,939.54000	3.93954	4,370,450	15.13	0.00	0	0
R214 On 02/11/2017 Bond Future	9.60	Put			3,506.76000	3.50676	3,156,140	15.13	0.00	0	0
Total R214 Option									**0.00**	**0**	**0**
Total For R214									**0.00**	**0**	**34,734**
Total for Bond									**24,829,975.33**	**298**	**786,394**
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future									**0.00**	**0**	**0**
Total For E170									**0.00**	**0**	**0**
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future									**0.00**	**0**	**0**

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

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

Contract 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 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**
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**

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/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 04/05/2017 GOVI			557.51500	557.51500	553.41800	553.41800			0.00	0	394
GOVI On 03/08/2017 GOVI			568.19700	568.19700	564.01900	564.01900			0.00	0	0
GOVI On 02/11/2017 GOVI			579.47700	579.47700	575.21700	575.21700			0.00	0	0
Total GOVI Future									**0.00**	**0**	**394**
GOVI On 04/05/2017 GOVI	262.18	Call			2,912,380.00000	291.23800	2,953,350,000		0.00	0	0
GOVI On 04/05/2017 GOVI	262.18	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/05/2017 GOVI	262.19	Call			2,912,280.00000	291.22800	2,953,250,000		0.00	0	0
GOVI On 04/05/2017 GOVI	262.19	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 04/05/2017 GOVI	262.20	Call			2,912,180.00000	291.21800	2,953,150,000		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 04/05/2017 GOVI	262.20	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 03/08/2017 GOVI	561.09	Call			29,290.00000	2.92900	71,070,000		0.00	0	0
GOVI On 03/08/2017 GOVI	561.09	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 03/08/2017 GOVI	561.10	Call			29,190.00000	2.91900	70,970,000		0.00	0	0
GOVI On 03/08/2017 GOVI	561.10	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 03/08/2017 GOVI	561.11	Call			29,090.00000	2.90900	70,870,000		0.00	0	0
GOVI On 03/08/2017 GOVI	561.11	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/11/2017 GOVI	572.45	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/11/2017 GOVI	572.46	Call			27,570.00000	2.75700	70,170,000		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			27,770.00000	2.77700	70,370,000		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 02/11/2017 GOVI	572.45	Call			27,670.00000	2.76700	70,270,000		0.00	0	0
Total GOVI Option									**0.00**	**0**	**0**
Total For GOVI									**0.00**	**0**	**394**
Total for GOVI									**0.00**	**0**	**394**
AL37 On 04/05/2017 Index Future			529.65100	529.65100	527.48100	527.48100			0.00	0	1
AL37 On 03/08/2017 Index Future			539.79900	539.79900	537.58500	537.58500			0.00	0	0
AL37 On 02/11/2017 Index Future			550.51600	550.51600	548.25900	548.25900			0.00	0	0
Total AL37 Future									**0.00**	**0**	**1**
Total For AL37									**0.00**	**0**	**1**
AL7T On 04/05/2017 Index Future			615.10200	615.10200	611.09700	611.09700			0.00	0	0
AL7T On 03/08/2017 Index Future			626.88700	626.88700	622.80200	622.80200			0.00	0	0
AL7T On 02/11/2017 Index Future			639.33300	639.33300	635.16800	635.16800			0.00	0	0
Total AL7T Future									**0.00**	**0**	**0**
Total For AL7T									**0.00**	**0**	**0**
ALBI On 04/05/2017 Index Future			559.76300	559.76300	555.68000	555.68000			0.00	0	598
ALBI On 03/08/2017 Index Future			570.48800	570.48800	566.32400	566.32400			0.00	0	0
ALBI On 02/11/2017 Index Future			581.81400	581.81400	577.56800	577.56800			0.00	0	0
Total ALBI Future									**0.00**	**0**	**598**
Total For ALBI									**0.00**	**0**	**598**
IGOV On 04/05/2017 Index Future			254.21200	254.21200	254.32300	254.32300			0.00	0	922
IGOV On 03/08/2017 Index Future			259.14200	259.14200	259.25400	259.25400			0.00	0	412
IGOV On 02/11/2017 Index Future			264.33900	264.33900	264.45400	264.45400			0.00	0	0
Total IGOV Future									**0.00**	**0**	**1,334**
Total For IGOV									**0.00**	**0**	**1,334**
Total for Index									**0.00**	**0**	**1,933**
JIBAR I On 15/02/2017 Jibar Future			7.35000	92.65000	7.35000	92.65000			0.00	0	0
JIBAR I On 15/03/2017 Jibar Future			7.37000	92.63000	7.37000	92.63000			0.00	0	1,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR f On 19/04/2017 Jibar Future			7.40000	92.60000	7.40000	92.60000			0.00	0	0
JIBAR f On 17/05/2017 Jibar Future			7.41000	92.59000	7.41000	92.59000			0.00	0	0
JIBAR f On 21/06/2017 Jibar Future			7.42000	92.58000	7.42000	92.58000			0.00	0	0
JIBAR f On 19/07/2017 Jibar Future			7.43000	92.57000	7.43000	92.57000			0.00	0	0
JIBAR f On 20/09/2017 Jibar Future			7.44000	92.56000	7.44000	92.56000			0.00	0	0
JIBAR f On 20/12/2017 Jibar Future			7.45000	92.55000	7.45000	92.55000			0.00	0	0
JIBAR f On 20/03/2018 Jibar Future			7.46000	92.54000	7.46000	92.54000			0.00	0	0
JIBAR f On 20/06/2018 Jibar Future			7.47000	92.53000	7.47000	92.53000			0.00	0	0
JIBAR f On 19/09/2018 Jibar Future			7.48000	92.52000	7.48000	92.52000			0.00	0	0
JIBAR f On 19/12/2018 Jibar Future			7.52000	92.48000	7.52000	92.48000			0.00	0	0
Total Jibar Future									**0.00**	**0**	**1,000**
Total For JIBAR FUTURE									**0.00**	**0**	**1,000**
Total for Jibar									**0.00**	**0**	**1,000**
10Y ST On 17/12/2025 Interest Rate Swap			96.72620	96.72620	97.27157	97.27157			0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			93.75349	93.75349	94.32333	94.32333			0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			92.50951	92.50951	93.09809	93.09809			0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			94.65451	94.65451	95.25029	95.25029			0.00	0	0
10Y ST On 21/12/2026 Interest Rate Swap			98.39883	98.39883	98.99454	98.99454			0.00	0	0
10Y ST On 15/03/2027 Interest Rate Swap			96.97605	96.97605	97.58910	97.58910			0.00	0	0
Total 10Y STND Future									**0.00**	**0**	**0**
Total For 10Y STND									**0.00**	**0**	**0**
1Y STN On 16/03/2017 Interest Rate Swap			100.00295	100.00295	100.00294	100.00294			0.00	0	0
1Y STN On 15/06/2017 Interest Rate Swap			99.60286	99.60286	99.60821	99.60821			0.00	0	0
1Y STN On 21/09/2017 Interest Rate Swap			99.62047	99.62047	99.63457	99.63457			0.00	0	0
1Y STN On 21/12/2017 Interest Rate Swap			99.85919	99.85919	99.88384	99.88384			0.00	0	0
1Y STN On 15/03/2018 Interest Rate Swap			99.87717	99.87717	99.91261	99.91261			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			99.88744	99.88744	99.91181	99.91181			0.00	0	0
2Y STN On 16/03/2018 Interest Rate Swap			99.15974	99.15974	99.19546	99.19546			0.00	0	0
2Y STN On 15/06/2018 Interest Rate Swap			98.79634	98.79634	98.84384	98.84384			0.00	0	0
2Y STN On 21/09/2018 Interest Rate Swap			98.83329	98.83329	98.89319	98.89319			0.00	0	0
2Y STN On 21/12/2018 Interest Rate Swap			99.31000	99.31000	99.37000	99.37000			0.00	0	0
2Y STN On 15/03/2019 Interest Rate Swap			99.78524	99.78524	99.85082	99.85082			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			97.30159	97.30159	97.49734	97.49734			0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			96.58059	96.58059	96.79547	96.79547			0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			95.82496	95.82496	96.05831	96.05831			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
5Y STN On 21/09/2021 Interest Rate Swap			96.05240	96.05240	96.30363	96.30363			0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			98.28284	98.28284	98.54931	98.54931			0.00	0	50
5Y STN On 15/03/2022 Interest Rate Swap			98.45461	98.45461	98.74018	98.74018			0.00	0	0
Total 5Y STND Future									**0.00**	**0**	**50**
Total For 5Y STND									**0.00**	**0**	**50**
Total for Interest Rate Swap									**0.00**	**0**	**50**
Total for Derivatives :									**24,829,975.33**	**298**	**789,771**
AA04 On 22/03/2017 Spot Bond				100.00000	0.00000	101.35661			0.00	0	220,000,000
Total AA04 SPOT									**0.00**	**0**	**220,000,000**
Total For AA04									**0.00**	**0**	**220,000,000**
AA04/JI On 22/03/2017 Spot Bond			100.00000	93.70435	100.00000	93.46950			0.00	0	0
Total AA04/JIBAR SPOT									**0.00**	**0**	**0**
Total For AA04/JIBAR									**0.00**	**0**	**0**
AA05 On 22/03/2019 Spot Bond			10.55500	101.41592	10.55500	101.38711			4,222,000,000,000.00	400,000,000	200,000,000
Total AA05 SPOT									**4,222,000,000,000.00**	**400,000,000**	**200,000,000**
Total For AA05									**4,222,000,000,000.00**	**400,000,000**	**200,000,000**
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	97.12654			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	11.80023	100.00000	11.77101			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			10.56000	99.70625	10.56000	99.67807			0.00	0	0
Total AA07 SPOT									**0.00**	**0**	**0**
Total For AA07									**0.00**	**0**	**0**
AB01/R On 24/11/2020 Spot Bond			10.00000	104.67500	10.00000	104.64800			0.00	0	0
Total AB01/R186 SPOT									**0.00**	**0**	**0**
Total For AB01/R186									**0.00**	**0**	**0**
AB010 On 21/11/2022 Spot Bond				100.00000	0.00000	100.20800			0.00	0	0
Total AB010 SPOT									**0.00**	**0**	**0**
Total For AB010									**0.00**	**0**	**0**
AB011 On 21/11/2023 Spot Bond				100.00000	0.00000	99.15964			0.00	0	0
Total AB011 SPOT									**0.00**	**0**	**0**
Total For AB011									**0.00**	**0**	**0**
AB013 On 21/11/2018 Spot Bond			9.65500	99.84158	9.65500	99.81557			0.00	0	1,500,000,000
Total AB013 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 AB013									**0.00**	**0**	**1,500,000,000**
AB014U On 19/11/2024 Spot Bond			100.00000	9.45818	100.00000	9.43527			0.00	0	0
Total AB014U SPOT									**0.00**	**0**	**0**
Total For AB014U									**0.00**	**0**	**0**
AB015U On 13/11/2024 Spot Bond			10.84000	102.63337	10.84000	102.60345			0.00	0	0
Total AB015U SPOT									**0.00**	**0**	**0**
Total For AB015U									**0.00**	**0**	**0**
AB016U On 05/02/2025 Spot Bond			100.00000	9.98549	100.00000	9.96048			0.00	0	0
Total AB016U SPOT									**0.00**	**0**	**0**
Total For AB016U									**0.00**	**0**	**0**
AB018U On 04/09/2025 Spot Bond			11.37000	105.17267	11.37000	105.14054			0.00	0	0
Total AB018U SPOT									**0.00**	**0**	**0**
Total For AB018U									**0.00**	**0**	**0**
AB019U On 04/09/2025 Spot Bond			100.00000	11.84685	100.00000	11.81751			0.00	0	0
Total AB019U SPOT									**0.00**	**0**	**0**
Total For AB019U									**0.00**	**0**	**0**
AB020U On 03/09/2027 Spot Bond			11.81000	90.65568	11.81000	90.62638			0.00	0	0
Total AB020U SPOT									**0.00**	**0**	**0**
Total For AB020U									**0.00**	**0**	**0**
AB021U On 03/09/2027 Spot Bond			100.00000	11.96022	100.00000	11.93061			0.00	0	0
Total AB021U SPOT									**0.00**	**0**	**0**
Total For AB021U									**0.00**	**0**	**0**
AB023U On 05/05/2021 Spot Bond			100.00000	13.70350	100.00000	13.66919			0.00	0	0
Total AB023U SPOT									**0.00**	**0**	**0**
Total For AB023U									**0.00**	**0**	**0**
AB024U On 05/05/2021 Spot Bond			100.00000	17.11860	100.00000	17.09140			0.00	0	0
Total AB024U SPOT									**0.00**	**0**	**0**
Total For AB024U									**0.00**	**0**	**0**
AB025U On 20/08/2026 Spot Bond			100.00000	11.28599	100.00000	11.25865			0.00	0	0
Total AB025U SPOT									**0.00**	**0**	**0**
Total For AB025U									**0.00**	**0**	**0**
AB026U On 20/08/2021 Spot Bond			100.00000	13.94337	100.00000	13.91267			0.00	0	0
Total AB026U SPOT									**0.00**	**0**	**0**
Total For AB026U									**0.00**	**0**	**0**
AB08 On 03/05/2017 Spot Bond				100.00000	0.00000	100.39625			0.00	0	0
Total AB08 SPOT									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AB08									**0.00**	**0**	**0**
AB09 On 03/05/2017 Spot Bond			9.16000	103.19762	9.16000	103.17221			0.00	0	0
Total AB09 SPOT									**0.00**	**0**	**0**
Total For AB09									**0.00**	**0**	**0**
ABC12: On 25/11/2020 Spot Bond			10.00000	105.45800	10.00000	105.43000			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			3.10000	115.70026	3.10000	279.44475			0.00	0	0
Total ABCPI3 SPOT									**0.00**	**0**	**0**
Total For ABCPI3									**0.00**	**0**	**0**
ABFN0' On 17/03/2018 Spot Bond				100.00000	0.00000	101.85975			0.00	2,500,000,000	4,000,000,000
Total ABFN07 SPOT									**0.00**	**2,500,000,000**	**4,000,000,000**
Total For ABFN07									**0.00**	**2,500,000,000**	**4,000,000,000**
ABFN0(On 17/03/2020 Spot Bond				100.00000	0.00000	102.71858			0.00	6,000,000,000	4,500,000,000
Total ABFN08 SPOT									**0.00**	**6,000,000,000**	**4,500,000,000**
Total For ABFN08									**0.00**	**6,000,000,000**	**4,500,000,000**
ABFN0(On 17/03/2026 Spot Bond				100.00000	0.00000	101.51881			0.00	0	0
Total ABFN09 SPOT									**0.00**	**0**	**0**
Total For ABFN09									**0.00**	**0**	**0**
ABFN1(On 28/10/2019 Spot Bond				100.00000	0.00000	99.40578			0.00	0	0
Total ABFN10 SPOT									**0.00**	**0**	**0**
Total For ABFN10									**0.00**	**0**	**0**
ABFN1' On 09/04/2017 Spot Bond				100.00000	0.00000	100.87143			0.00	0	0
Total ABFN11 SPOT									**0.00**	**0**	**0**
Total For ABFN11									**0.00**	**0**	**0**
ABFN1: On 09/04/2019 Spot Bond				100.00000	0.00000	100.93119			0.00	0	0
Total ABFN12 SPOT									**0.00**	**0**	**0**
Total For ABFN12									**0.00**	**0**	**0**
ABFN1: On 14/05/2020 Spot Bond				100.00000	0.00000	100.26852			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	99.96375			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	99.85471			0.00	0	0
Total ABFN15 SPOT									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABFN15									**0.00**	**0**	**0**
ABFN15 On 11/11/2022 Spot Bond				100.00000	0.00000	99.35403			0.00	0	0
Total ABFN16 SPOT									**0.00**	**0**	**0**
Total For ABFN16									**0.00**	**0**	**0**
ABFN17 On 17/05/2019 Spot Bond				100.00000	0.00000	100.28094			0.00	0	0
Total ABFN17 SPOT									**0.00**	**0**	**0**
Total For ABFN17									**0.00**	**0**	**0**
ABFN18 On 26/09/2023 Spot Bond				100.00000	0.00000	101.27487			0.00	0	0
Total ABFN18 SPOT									**0.00**	**0**	**0**
Total For ABFN18									**0.00**	**0**	**0**
ABK1 On 07/11/2018 Spot Bond			11.65500	100.01114	11.65500	102.93280			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	97.66071			0.00	0	0
Total ABK10 SPOT									**0.00**	**0**	**0**
Total For ABK10									**0.00**	**0**	**0**
ABK11 On 20/05/2019 Spot Bond				100.00000	0.00000	98.94502			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	99.88247			0.00	0	0
Total ABK12 SPOT									**0.00**	**0**	**0**
Total For ABK12									**0.00**	**0**	**0**
ABK2 On 24/05/2018 Spot Bond			10.90500	99.94717	10.90500	100.55017			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	98.95080			0.00	0	0
Total ABK3 SPOT									**0.00**	**0**	**0**
Total For ABK3									**0.00**	**0**	**0**
ABK3/JIBAR On 07/11/2018 Spot Bond			100.00000	29.93161	100.00000	29.85666			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	99.72561			0.00	0	0
Total ABK4 SPOT									**0.00**	**0**	**0**
Total For ABK4									**0.00**	**0**	**0**
ABK4/JIBAR On 24/05/2018 Spot Bond			100.00000	45.96360	100.00000	45.85225			0.00	0	0
Total ABK4/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 ABK4/JIBAR									**0.00**	**0**	**0**
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	97.99510			0.00	0	0
Total ABK5 SPOT									**0.00**	**0**	**0**
Total For ABK5									**0.00**	**0**	**0**
ABK5/J On 31/10/2018 Spot Bond			100.00000	29.88427	100.00000	29.80945			0.00	0	0
Total ABK5/JIBAR SPOT									**0.00**	**0**	**0**
Total For ABK5/JIBAR									**0.00**	**0**	**0**
ABK6 On 05/06/2020 Spot Bond				100.00000	0.00000	101.98306			0.00	0	0
Total ABK6 SPOT									**0.00**	**0**	**0**
Total For ABK6									**0.00**	**0**	**0**
ABK7 On 03/06/2019 Spot Bond				100.00000	0.00000	99.17105			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	96.31602			0.00	0	0
Total ABK8 SPOT									**0.00**	**0**	**0**
Total For ABK8									**0.00**	**0**	**0**
ABK9 On 18/11/2019 Spot Bond				100.00000	0.00000	95.21290			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			6.02000	104.70574	6.02000	144.00549			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			6.02000	100.50027	6.02000	126.89588			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	11.21898	100.00000	11.19997			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			7.27000	89.61149	7.27000	106.09973			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	5.53151	100.00000	5.52214			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			8.07000	95.68293	8.07000	108.83286			0.00	0	0
Total ABKI04 SPOT									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABKI04									**0.00**	**0**	**0**
ABKI04 On 13/03/2024 Spot Bond			100.00000	8.99734	100.00000	8.97617			0.00	0	0
Total ABKI04/I2025 SPOT									**0.00**	**0**	**0**
Total For ABKI04/I2025									**0.00**	**0**	**0**
ABKS1 On 04/04/2026 Spot Bond				100.00000	0.00000	85.32719			0.00	314,472,400	157,236,200
Total ABKS1 SPOT									**0.00**	**314,472,400**	**157,236,200**
Total For ABKS1									**0.00**	**314,472,400**	**157,236,200**
ABN05 On 18/04/2021 Spot Bond			2.43000	188.31765	2.43000	188.28348			0.00	0	0
Total ABN05 SPOT									**0.00**	**0**	**0**
Total For ABN05									**0.00**	**0**	**0**
ABN09 On 27/06/2023 Spot Bond			2.17000	192.00508	2.17000	191.97159			0.00	0	0
Total ABN09 SPOT									**0.00**	**0**	**0**
Total For ABN09									**0.00**	**0**	**0**
ABN14 On 10/10/2033 Spot Bond			1.82000	205.50921	1.82000	205.47532			0.00	0	0
Total ABN14 SPOT									**0.00**	**0**	**0**
Total For ABN14									**0.00**	**0**	**0**
ABN33 On 29/01/2018 Spot Bond			8.55625	92.51266	8.55625	92.49083			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			8.55625	92.51266	8.55625	92.49083			0.00	0	0
Total ABN34 SPOT									**0.00**	**0**	**0**
Total For ABN34									**0.00**	**0**	**0**
ABN47 On 05/04/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN47 SPOT									**0.00**	**0**	**0**
Total For ABN47									**0.00**	**0**	**0**
ABN48 On 13/04/2017 Spot Bond				100.00000	0.00000	100.81842			0.00	0	0
Total ABN48 SPOT									**0.00**	**0**	**0**
Total For ABN48									**0.00**	**0**	**0**
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	101.18947			0.00	0	0
Total ABN55 SPOT									**0.00**	**0**	**0**
Total For ABN55									**0.00**	**0**	**0**
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	100.79299			0.00	0	0
Total ABN58 SPOT									**0.00**	**0**	**0**
Total For ABN58									**0.00**	**0**	**0**
ABN61 On 31/01/2025 Spot Bond			3.03000	92.86225	3.03000	118.95689			0.00	0	0
Total ABN61 SPOT									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABN61									**0.00**	**0**	**0**
ABN62 On 31/03/2028 Spot Bond			2.76000	99.47583	2.76000	175.06662			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			2.67000	111.18463	2.67000	227.39064			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			9.94000	93.87616	9.94000	93.85101			0.00	0	0
Total ABN67 SPOT									**0.00**	**0**	**0**
Total For ABN67									**0.00**	**0**	**0**
ABN68 On 12/02/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN68 SPOT									**0.00**	**0**	**0**
Total For ABN68									**0.00**	**0**	**0**
ABN70 On 28/03/2017 Spot Bond				100.00000	0.00000	116.80000			0.00	0	0
Total ABN70 SPOT									**0.00**	**0**	**0**
Total For ABN70									**0.00**	**0**	**0**
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	101.89278			0.00	0	0
Total ABN72 SPOT									**0.00**	**0**	**0**
Total For ABN72									**0.00**	**0**	**0**
ABN73 On 03/05/2017 Spot Bond				100.00000	0.00000	111.84000			0.00	0	0
Total ABN73 SPOT									**0.00**	**0**	**0**
Total For ABN73									**0.00**	**0**	**0**
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	127.05000			0.00	0	0
Total ABN74 SPOT									**0.00**	**0**	**0**
Total For ABN74									**0.00**	**0**	**0**
ABN76 On 21/12/2026 Spot Bond			9.63000	107.10021	9.63000	107.07254			0.00	0	0
Total ABN76 SPOT									**0.00**	**0**	**0**
Total For ABN76									**0.00**	**0**	**0**
ABN77 On 07/06/2017 Spot Bond				100.00000	0.00000	116.03000			0.00	0	0
Total ABN77 SPOT									**0.00**	**0**	**0**
Total For ABN77									**0.00**	**0**	**0**
ABN79 On 21/12/2026 Spot Bond			10.12000	103.97866	10.12000	103.95047			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			9.18500	94.39161	9.18500	94.36832			0.00	0	0
Total ABN80 SPOT									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABN80									**0.00**	**0**	**0**
ABN83 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN83 SPOT									**0.00**	**0**	**0**
Total For ABN83									**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			10.66500	100.65294	10.66500	100.62422			0.00	0	0
Total ABN87 SPOT									**0.00**	**0**	**0**
Total For ABN87									**0.00**	**0**	**0**
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.67800			0.00	0	0
Total ABN91 SPOT									**0.00**	**0**	**0**
Total For ABN91									**0.00**	**0**	**0**
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.42216			0.00	0	0
Total ABN92 SPOT									**0.00**	**0**	**0**
Total For ABN92									**0.00**	**0**	**0**
ABS10 On 17/03/2018 Spot Bond			8.56000	105.49369	8.56000	105.46926			0.00	0	0
Total ABS10 SPOT									**0.00**	**0**	**0**
Total For ABS10									**0.00**	**0**	**0**
ABS11 On 09/04/2021 Spot Bond			9.31000	103.77667	9.31000	103.75072			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			9.42000	101.96581	9.42000	101.93989			0.00	0	0
Total ABS12 SPOT									**0.00**	**0**	**0**
Total For ABS12									**0.00**	**0**	**0**
ABS12/ On 14/05/2020 Spot Bond			9.20000	102.56891	9.20000	102.54342			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			9.89000	101.64717	9.89000	101.62006			0.00	0	10,000,000
Total ABS13 SPOT									**0.00**	**0**	**10,000,000**
Total For ABS13									**0.00**	**0**	**10,000,000**
ABS14 On 11/11/2020 Spot Bond			9.15000	102.95692	9.15000	102.93148			0.00	0	0
Total ABS14 SPOT									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABS14									**0.00**	**0**	**0**
ABS15 On 11/11/2022 Spot Bond			9.62000	103.24251	9.62000	103.21571			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			10.17500	104.03509	10.17500	104.00657			0.00	0	10,000,000
Total ABS16 SPOT									**0.00**	**0**	**10,000,000**
Total For ABS16									**0.00**	**0**	**10,000,000**
ABS17 On 11/11/2027 Spot Bond			10.91500	101.09892	10.91500	101.06925			0.00	0	1,500,000,000
Total ABS17 SPOT									**0.00**	**0**	**1,500,000,000**
Total For ABS17									**0.00**	**0**	**1,500,000,000**
ABS18 On 26/09/2023 Spot Bond			9.89000	103.65658	9.89000	103.62894			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			9.16000	99.06289	9.16000	99.03851			0.00	0	0
Total ABS6 SPOT									**0.00**	**0**	**0**
Total For ABS6									**0.00**	**0**	**0**
ABS7 On 11/09/2026 Spot Bond			10.22500	95.28836	10.22500	95.26212			0.00	0	3,860,000,000
Total ABS7 SPOT									**0.00**	**0**	**3,860,000,000**
Total For ABS7									**0.00**	**0**	**3,860,000,000**
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.60439	100.00000	12.57620			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			3.29000	218.22446	3.29000	276.43375			0.00	0	0
Total ABSI2 SPOT									**0.00**	**0**	**0**
Total For ABSI2									**0.00**	**0**	**0**
ABSI4 On 31/01/2022 Spot Bond			2.52000	140.84548	2.52000	143.64815			0.00	0	0
Total ABSI4 SPOT									**0.00**	**0**	**0**
Total For ABSI4									**0.00**	**0**	**0**
ACIF1U On 08/07/2025 Spot Bond			100.00000	0.04358	100.00000	0.04345			0.00	0	0
Total ACIF1U SPOT									**0.00**	**0**	**0**
Total For ACIF1U									**0.00**	**0**	**0**
ACL02U On 20/03/2018 Spot Bond			100.00000	37.92974	100.00000	37.83581			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	86.37600			0.00	0	0
Total ACL047 SPOT									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL047									**0.00**	**0**	**0**
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	100.45718			0.00	0	0
Total ACL082 SPOT									**0.00**	**0**	**0**
Total For ACL082									**0.00**	**0**	**0**
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	100.45718			0.00	0	0
Total ACL083 SPOT									**0.00**	**0**	**0**
Total For ACL083									**0.00**	**0**	**0**
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	100.45931			0.00	0	0
Total ACL084 SPOT									**0.00**	**0**	**0**
Total For ACL084									**0.00**	**0**	**0**
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	100.45931			0.00	0	0
Total ACL086 SPOT									**0.00**	**0**	**0**
Total For ACL086									**0.00**	**0**	**0**
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	100.45505			0.00	0	0
Total ACL087 SPOT									**0.00**	**0**	**0**
Total For ACL087									**0.00**	**0**	**0**
ACL089 On 25/11/2020 Spot Bond			10.00000	105.45800	10.00000	105.43000			0.00	0	0
Total ACL089/JIBAR SPOT									**0.00**	**0**	**0**
Total For ACL089/JIBAR									**0.00**	**0**	**0**
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	101.54894			0.00	0	0
Total ACL095 SPOT									**0.00**	**0**	**0**
Total For ACL095									**0.00**	**0**	**0**
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	101.58802			0.00	0	0
Total ACL096 SPOT									**0.00**	**0**	**0**
Total For ACL096									**0.00**	**0**	**0**
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.60369			0.00	0	0
Total ACL097 SPOT									**0.00**	**0**	**0**
Total For ACL097									**0.00**	**0**	**0**
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	101.57222			0.00	0	0
Total ACL098 SPOT									**0.00**	**0**	**0**
Total For ACL098									**0.00**	**0**	**0**
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	101.50168			0.00	0	0
Total ACL100 SPOT									**0.00**	**0**	**0**
Total For ACL100									**0.00**	**0**	**0**
ACL104 On 20/12/2019 Spot Bond			9.44000	102.90409	9.44000	102.98485			0.00	0	0
Total ACL104 SPOT									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL104									**0.00**	**0**	**0**
ACL118 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL118 SPOT									**0.00**	**0**	**0**
Total For ACL118									**0.00**	**0**	**0**
ACL120 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL120 SPOT									**0.00**	**0**	**0**
Total For ACL120									**0.00**	**0**	**0**
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	210.93241			0.00	0	0
Total ACL127 SPOT									**0.00**	**0**	**0**
Total For ACL127									**0.00**	**0**	**0**
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	211.02544			0.00	0	0
Total ACL128 SPOT									**0.00**	**0**	**0**
Total For ACL128									**0.00**	**0**	**0**
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	101.53305			0.00	0	0
Total ACL129 SPOT									**0.00**	**0**	**0**
Total For ACL129									**0.00**	**0**	**0**
ACL136 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL136 SPOT									**0.00**	**0**	**0**
Total For ACL136									**0.00**	**0**	**0**
ACL138 On 20/09/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL138 SPOT									**0.00**	**0**	**0**
Total For ACL138									**0.00**	**0**	**0**
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	100.45237			0.00	0	0
Total ACL139 SPOT									**0.00**	**0**	**0**
Total For ACL139									**0.00**	**0**	**0**
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	100.56388			0.00	0	0
Total ACL141 SPOT									**0.00**	**0**	**0**
Total For ACL141									**0.00**	**0**	**0**
ACL142 On 25/11/2020 Spot Bond			10.00000	105.45800	10.00000	105.43000			0.00	0	0
Total ACL142/JIBAR SPOT									**0.00**	**0**	**0**
Total For ACL142/JIBAR									**0.00**	**0**	**0**
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	101.53780			0.00	0	0
Total ACL145 SPOT									**0.00**	**0**	**0**
Total For ACL145									**0.00**	**0**	**0**
ACL151 On 20/03/2017 Spot Bond				100.00000	0.00000	101.55987			0.00	0	0
Total ACL151 SPOT									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL151									**0.00**	**0**	**0**
ACL15(On 20/03/2017 Spot Bond				100.00000	0.00000	101.50970			0.00	0	0
Total ACL156 SPOT									**0.00**	**0**	**0**
Total For ACL156									**0.00**	**0**	**0**
ACL15(On 20/03/2017 Spot Bond				100.00000	0.00000	101.45453			0.00	0	0
Total ACL157 SPOT									**0.00**	**0**	**0**
Total For ACL157									**0.00**	**0**	**0**
ACL16(On 20/03/2022 Spot Bond			10.23000	104.22074	10.23000	104.19202			0.00	0	0
Total ACL161 SPOT									**0.00**	**0**	**0**
Total For ACL161									**0.00**	**0**	**0**
ACL16(On 20/06/2017 Spot Bond				100.00000	0.00000	106.47850			0.00	0	0
Total ACL165 SPOT									**0.00**	**0**	**0**
Total For ACL165									**0.00**	**0**	**0**
ACL16(On 20/06/2019 Spot Bond			9.78500	101.59358	9.78500	101.56692			0.00	0	0
Total ACL167 SPOT									**0.00**	**0**	**0**
Total For ACL167									**0.00**	**0**	**0**
ACL16(On 20/06/2017 Spot Bond				100.00000	0.00000	101.50489			0.00	0	0
Total ACL168 SPOT									**0.00**	**0**	**0**
Total For ACL168									**0.00**	**0**	**0**
ACL16(On 20/06/2017 Spot Bond			1.75000	130.50049	1.75000	130.47924			0.00	0	0
Total ACL169 SPOT									**0.00**	**0**	**0**
Total For ACL169									**0.00**	**0**	**0**
ACL17(On 20/06/2017 Spot Bond				100.00000	0.00000	101.49386			0.00	0	0
Total ACL173 SPOT									**0.00**	**0**	**0**
Total For ACL173									**0.00**	**0**	**0**
ACL17(On 20/06/2019 Spot Bond				100.00000	0.00000	101.53324			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	101.45445			0.00	0	0
Total ACL175 SPOT									**0.00**	**0**	**0**
Total For ACL175									**0.00**	**0**	**0**
ACL18(On 20/06/2017 Spot Bond				100.00000	0.00000	101.58918			0.00	0	21,400,000
Total ACL181 SPOT									**0.00**	**0**	**21,400,000**
Total For ACL181									**0.00**	**0**	**21,400,000**
ACL18(On 20/06/2017 Spot Bond				100.00000	0.00000	101.73625			0.00	0	0
Total ACL182 SPOT									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL182									**0.00**	**0**	**0**
ACL18 On 20/06/2019 Spot Bond				100.00000	0.00000	102.87794			0.00	0	0
Total ACL183 SPOT									**0.00**	**0**	**0**
Total For ACL183									**0.00**	**0**	**0**
ACL18 On 20/09/2017 Spot Bond				100.00000	0.00000	101.69581			0.00	0	0
Total ACL184 SPOT									**0.00**	**0**	**0**
Total For ACL184									**0.00**	**0**	**0**
ACL18 On 20/09/2022 Spot Bond				100.00000	0.00000	101.52518			0.00	0	0
Total ACL185 SPOT									**0.00**	**0**	**0**
Total For ACL185									**0.00**	**0**	**0**
ACL18 On 20/09/2020 Spot Bond				100.00000	0.00000	101.54398			0.00	0	0
Total ACL187 SPOT									**0.00**	**0**	**0**
Total For ACL187									**0.00**	**0**	**0**
ACL18 On 20/09/2020 Spot Bond				100.00000	0.00000	101.56444			0.00	0	0
Total ACL188 SPOT									**0.00**	**0**	**0**
Total For ACL188									**0.00**	**0**	**0**
ACL19 On 20/09/2022 Spot Bond				100.00000	0.00000	101.56926			0.00	0	0
Total ACL193 SPOT									**0.00**	**0**	**0**
Total For ACL193									**0.00**	**0**	**0**
ACL19 On 20/09/2022 Spot Bond				100.00000	0.00000	101.56926			0.00	0	0
Total ACL194 SPOT									**0.00**	**0**	**0**
Total For ACL194									**0.00**	**0**	**0**
ACL19 On 20/06/2017 Spot Bond				100.00000	0.00000	101.65925			0.00	0	0
Total ACL195 SPOT									**0.00**	**0**	**0**
Total For ACL195									**0.00**	**0**	**0**
ACL19 On 20/12/2017 Spot Bond				100.00000	0.00000	101.50168			0.00	0	0
Total ACL196 SPOT									**0.00**	**0**	**0**
Total For ACL196									**0.00**	**0**	**0**
ACL19 On 20/06/2017 Spot Bond				100.00000	0.00000	101.64665			0.00	0	0
Total ACL197 SPOT									**0.00**	**0**	**0**
Total For ACL197									**0.00**	**0**	**0**
ACL19 On 20/06/2017 Spot Bond				100.00000	0.00000	101.96618			0.00	0	0
Total ACL198 SPOT									**0.00**	**0**	**0**
Total For ACL198									**0.00**	**0**	**0**
ACL19 On 20/06/2017 Spot Bond				100.00000	0.00000	101.65925			0.00	0	0
Total ACL199 SPOT									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL199									**0.00**	**0**	**0**
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.59605			0.00	0	0
Total ACL201 SPOT									**0.00**	**0**	**0**
Total For ACL201									**0.00**	**0**	**0**
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	101.59605			0.00	0	0
Total ACL202 SPOT									**0.00**	**0**	**0**
Total For ACL202									**0.00**	**0**	**0**
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	148.93425			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	151.08294			0.00	0	0
Total ACL204 SPOT									**0.00**	**0**	**0**
Total For ACL204									**0.00**	**0**	**0**
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	101.41194			0.00	0	0
Total ACL208 SPOT									**0.00**	**0**	**0**
Total For ACL208									**0.00**	**0**	**0**
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	99.91442			0.00	0	0
Total ACL210 SPOT									**0.00**	**0**	**0**
Total For ACL210									**0.00**	**0**	**0**
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	101.44178			0.00	0	0
Total ACL212 SPOT									**0.00**	**0**	**0**
Total For ACL212									**0.00**	**0**	**0**
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	100.12088			0.00	0	0
Total ACL213 SPOT									**0.00**	**0**	**0**
Total For ACL213									**0.00**	**0**	**0**
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	93.30056			0.00	0	0
Total ACL214 SPOT									**0.00**	**0**	**0**
Total For ACL214									**0.00**	**0**	**0**
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	101.42445			0.00	0	0
Total ACL215 SPOT									**0.00**	**0**	**0**
Total For ACL215									**0.00**	**0**	**0**
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	101.42289			0.00	0	0
Total ACL216 SPOT									**0.00**	**0**	**0**
Total For ACL216									**0.00**	**0**	**0**
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	101.51890			0.00	0	0
Total ACL217 SPOT									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ACL217									**0.00**	**0**	**0**
ACL21 On 11/05/2020 Spot Bond				100.00000	0.00000	100.01792			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	100.56641			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	100.55852			0.00	0	0
Total ACL220 SPOT									**0.00**	**0**	**0**
Total For ACL220									**0.00**	**0**	**0**
ACL22 On 20/09/2021 Spot Bond				100.00000	0.00000	101.51258			0.00	0	0
Total ACL221 SPOT									**0.00**	**0**	**0**
Total For ACL221									**0.00**	**0**	**0**
ACL22 On 20/09/2021 Spot Bond				100.00000	0.00000	101.48896			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	101.85617			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	46.93053	100.00000	46.81432			0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	46.93053	100.00000	46.81432			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	102.28026			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	101.98325			0.00	0	17,500,000
Total ADCB05 SPOT									**0.00**	**0**	**17,500,000**
Total For ADCB05									**0.00**	**0**	**17,500,000**
ADCB2 On 31/07/2018 Spot Bond			100.00000	40.45099	100.00000	40.34969			0.00	0	0
Total ADCB2U SPOT									**0.00**	**0**	**0**
Total For ADCB2U									**0.00**	**0**	**0**
ADCP4 On 15/04/2017 Spot Bond			100.00000	91.64184	100.00000	91.19913			0.00	0	0
Total ADCP4U SPOT									**0.00**	**0**	**0**
Total For ADCP4U									**0.00**	**0**	**0**
AFS1U On 27/09/2019 Spot Bond			100.00000	21.29705	100.00000	21.24431			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AFS1U SPOT									**0.00**	**0**	**0**
Total For AFS1U									**0.00**	**0**	**0**
AFS2U On 02/07/2020 Spot Bond			100.00000	6.16172	100.00000	6.14646			0.00	0	0
Total AFS2U SPOT									**0.00**	**0**	**0**
Total For AFS2U									**0.00**	**0**	**0**
AHF2A2 On 18/10/2018 Spot Bond				100.00000	0.00000	100.73472			0.00	0	0
Total AHF2A2 SPOT									**0.00**	**0**	**0**
Total For AHF2A2									**0.00**	**0**	**0**
AHF2B2 On 18/10/2018 Spot Bond				100.00000	0.00000	100.75819			0.00	0	0
Total AHF2B2 SPOT									**0.00**	**0**	**0**
Total For AHF2B2									**0.00**	**0**	**0**
AHF2C2 On 18/10/2018 Spot Bond				100.00000	0.00000	100.83635			0.00	0	0
Total AHF2C2 SPOT									**0.00**	**0**	**0**
Total For AHF2C2									**0.00**	**0**	**0**
AHF3A1 On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3A1 SPOT									**0.00**	**0**	**0**
Total For AHF3A1									**0.00**	**0**	**0**
AHF3A3 On 18/10/2042 Spot Bond				100.00000	0.00000	100.71127			0.00	0	50,000,000
Total AHF3A3 SPOT									**0.00**	**0**	**50,000,000**
Total For AHF3A3									**0.00**	**0**	**50,000,000**
AHF3A4 On 18/10/2019 Spot Bond				100.00000	0.00000	100.71910			0.00	0	0
Total AHF3A4 SPOT									**0.00**	**0**	**0**
Total For AHF3A4									**0.00**	**0**	**0**
AHF3B1 On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3B1 SPOT									**0.00**	**0**	**0**
Total For AHF3B1									**0.00**	**0**	**0**
AHF3B2 On 18/10/2019 Spot Bond				100.00000	0.00000	100.91448			0.00	0	0
Total AHF3B2 SPOT									**0.00**	**0**	**0**
Total For AHF3B2									**0.00**	**0**	**0**
AHF3B3 On 18/04/2019 Spot Bond				100.00000	0.00000	100.87547			0.00	0	0
Total AHF3B3 SPOT									**0.00**	**0**	**0**
Total For AHF3B3									**0.00**	**0**	**0**
AHF3C1 On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3C1 SPOT									**0.00**	**0**	**0**
Total For AHF3C1									**0.00**	**0**	**0**
AHF3C2 On 18/04/2019 Spot Bond				100.00000	0.00000	101.19448			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AHF3C2 SPOT									**0.00**	**0**	**0**
Total For AHF3C2									**0.00**	**0**	**0**
AHF3C On 18/04/2019 Spot Bond				100.00000	0.00000	101.07801			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	39.48889	100.00000	39.37616			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	13.16677	100.00000	13.12919			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	11.50670	100.00000	11.47385			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	9.37284	100.00000	9.34608			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			9.20500	102.50686	9.20500	102.48138			11,046,000,000,000.00	1,200,000,000	600,000,000
Total AIR01 SPOT									**11,046,000,000,000.00**	**1,200,000,000**	**600,000,000**
Total For AIR01									**11,046,000,000,000.00**	**1,200,000,000**	**600,000,000**
AIR02 On 30/04/2023 Spot Bond			10.28500	109.77329	10.28500	109.74305			0.00	0	0
Total AIR02 SPOT									**0.00**	**0**	**0**
Total For AIR02									**0.00**	**0**	**0**
AIR04 On 29/05/2024 Spot Bond			9.68000	99.80746	9.68000	99.78140			0.00	0	0
Total AIR04 SPOT									**0.00**	**0**	**0**
Total For AIR04									**0.00**	**0**	**0**
AIR04U On 26/10/2029 Spot Bond			100.00000	14.94410	100.00000	14.91085			0.00	0	0
Total AIR04U SPOT									**0.00**	**0**	**0**
Total For AIR04U									**0.00**	**0**	**0**
AIR05 On 29/05/2030 Spot Bond			10.53000	98.43344	10.53000	98.40553			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			3.01500	178.23153	3.01500	178.19632			0.00	0	7,050,000,000
Total AIRL01 SPOT									**0.00**	**0**	**7,050,000,000**
Total For AIRL01									**0.00**	**0**	**7,050,000,000**
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	101.40401			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.33873			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	100.23021			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	100.64940			0.00	0	0
Total APF04 SPOT									**0.00**	**0**	**0**
Total For APF04									**0.00**	**0**	**0**
AS116U On 15/01/2018 Spot Bond			100.00000	59.54718	100.00000	59.39972			0.00	0	0
Total AS116U SPOT									**0.00**	**0**	**0**
Total For AS116U									**0.00**	**0**	**0**
AS120U On 01/02/2018 Spot Bond			100.00000	57.71658	100.00000	57.57205			0.00	0	0
Total AS120U SPOT									**0.00**	**0**	**0**
Total For AS120U									**0.00**	**0**	**0**
AS126U On 19/02/2019 Spot Bond			100.00000	16.69603	100.00000	16.65558			0.00	0	0
Total AS126U SPOT									**0.00**	**0**	**0**
Total For AS126U									**0.00**	**0**	**0**
AS127U On 19/02/2019 Spot Bond			100.00000	16.69603	100.00000	16.65558			0.00	0	0
Total AS127U SPOT									**0.00**	**0**	**0**
Total For AS127U									**0.00**	**0**	**0**
AS133U On 07/12/2033 Spot Bond			100.00000	4.36916	100.00000	4.36140			0.00	0	0
Total AS133U SPOT									**0.00**	**0**	**0**
Total For AS133U									**0.00**	**0**	**0**
AS139U On 30/03/2026 Spot Bond			100.00000	0.06465	100.00000	0.06458			0.00	0	0
Total AS139U SPOT									**0.00**	**0**	**0**
Total For AS139U									**0.00**	**0**	**0**
AS167U On 04/10/2021 Spot Bond			100.00000	12.12935	100.00000	12.09931			0.00	0	0
Total AS167U SPOT									**0.00**	**0**	**0**
Total For AS167U									**0.00**	**0**	**0**
AS168U On 20/06/2021 Spot Bond			100.00000	21.95955	100.00000	21.90517			0.00	0	0
Total AS168U SPOT									**0.00**	**0**	**0**
Total For AS168U									**0.00**	**0**	**0**
ASN00(On 28/02/2017 Spot Bond				100.00000	0.00000	103.58362			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ASN006 SPOT									**0.00**	**0**	**0**
Total For ASN006									**0.00**	**0**	**0**
ASN00(On 06/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN008 SPOT									**0.00**	**0**	**0**
Total For ASN008									**0.00**	**0**	**0**
ASN01(On 04/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN010 SPOT									**0.00**	**0**	**0**
Total For ASN010									**0.00**	**0**	**0**
ASN01' On 20/03/2019 Spot Bond				100.00000	0.00000	101.45451			0.00	0	0
Total ASN011 SPOT									**0.00**	**0**	**0**
Total For ASN011									**0.00**	**0**	**0**
ASN01: On 20/06/2017 Spot Bond				100.00000	0.00000	101.85839			0.00	0	0
Total ASN012 SPOT									**0.00**	**0**	**0**
Total For ASN012									**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**
ASN01! On 04/04/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN015 SPOT									**0.00**	**0**	**0**
Total For ASN015									**0.00**	**0**	**0**
ASN01(On 11/04/2017 Spot Bond				100.00000	0.00000	98.65000			0.00	0	0
Total ASN016 SPOT									**0.00**	**0**	**0**
Total For ASN016									**0.00**	**0**	**0**
ASN02(On 09/06/2017 Spot Bond				100.00000	0.00000	115.91241			0.00	0	0
Total ASN020 SPOT									**0.00**	**0**	**0**
Total For ASN020									**0.00**	**0**	**0**
ASN02: On 07/12/2033 Spot Bond			2.92000	246.57774	2.92000	246.52967			0.00	0	0
Total ASN022 SPOT									**0.00**	**0**	**0**
Total For ASN022									**0.00**	**0**	**0**
ASN02! On 20/06/2019 Spot Bond				100.00000	0.00000	100.17857			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	96.08788			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.15236			0.00	0	0
Total ASN036 SPOT									**0.00**	**0**	**0**
Total For ASN036									**0.00**	**0**	**0**
ASN03' On 07/12/2033 Spot Bond			2.93500	173.51127	2.93500	219.79587			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	100.77757			0.00	0	0
Total ASN057 SPOT									**0.00**	**0**	**0**
Total For ASN057									**0.00**	**0**	**0**
ASN05(On 22/04/2020 Spot Bond				100.00000	0.00000	100.64110			0.00	0	0
Total ASN058 SPOT									**0.00**	**0**	**0**
Total For ASN058									**0.00**	**0**	**0**
ASN05(On 28/04/2020 Spot Bond				100.00000	0.00000	100.45745			0.00	0	0
Total ASN059 SPOT									**0.00**	**0**	**0**
Total For ASN059									**0.00**	**0**	**0**
ASN06 On 30/04/2020 Spot Bond				100.00000	0.00000	100.44748			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	99.33846			0.00	0	0
Total ASN062 SPOT									**0.00**	**0**	**0**
Total For ASN062									**0.00**	**0**	**0**
ASN06 On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN064 SPOT									**0.00**	**0**	**0**
Total For ASN064									**0.00**	**0**	**0**
ASN06(On 01/06/2018 Spot Bond				100.00000	0.00000	101.88969			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ASN066 SPOT									**0.00**	**0**	**0**
Total For ASN066									**0.00**	**0**	**0**
ASN06 On 15/06/2018 Spot Bond				100.00000	0.00000	101.49625			0.00	0	0
Total ASN068 SPOT									**0.00**	**0**	**0**
Total For ASN068									**0.00**	**0**	**0**
ASN06 On 07/02/2020 Spot Bond				100.00000	0.00000	100.23130			0.00	0	0
Total ASN069 SPOT									**0.00**	**0**	**0**
Total For ASN069									**0.00**	**0**	**0**
ASN07 On 12/06/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN070 SPOT									**0.00**	**0**	**0**
Total For ASN070									**0.00**	**0**	**0**
ASN07 On 20/07/2018 Spot Bond				100.00000	0.00000	91.99769			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	101.70757			0.00	0	0
Total ASN078 SPOT									**0.00**	**0**	**0**
Total For ASN078									**0.00**	**0**	**0**
ASN08 On 20/09/2020 Spot Bond				100.00000	0.00000	101.46998			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	101.68702			0.00	0	0
Total ASN081 SPOT									**0.00**	**0**	**0**
Total For ASN081									**0.00**	**0**	**0**
ASN08 On 17/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN082 SPOT									**0.00**	**0**	**0**
Total For ASN082									**0.00**	**0**	**0**
ASN08 On 20/06/2020 Spot Bond				100.00000	0.00000	101.15838			0.00	215,600,000	70,400,000
Total ASN083 SPOT									**0.00**	**215,600,000**	**70,400,000**
Total For ASN083									**0.00**	**215,600,000**	**70,400,000**
ASN08 On 03/09/2020 Spot Bond				100.00000	0.00000	102.08172			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	101.23978			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ASN086 SPOT									**0.00**	**0**	**0**
Total For ASN086									**0.00**	**0**	**0**
ASN087 On 01/10/2020 Spot Bond				100.00000	0.00000	105.18393			0.00	0	0
Total ASN087 SPOT									**0.00**	**0**	**0**
Total For ASN087									**0.00**	**0**	**0**
ASN088 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**
ASN090 On 08/10/2018 Spot Bond				100.00000	0.00000	100.94896			0.00	0	0
Total ASN090 SPOT									**0.00**	**0**	**0**
Total For ASN090									**0.00**	**0**	**0**
ASN091 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**
ASN092 On 21/10/2020 Spot Bond				100.00000	0.00000	100.62998			0.00	0	0
Total ASN092 SPOT									**0.00**	**0**	**0**
Total For ASN092									**0.00**	**0**	**0**
ASN094 On 29/10/2018 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**
ASN096 On 10/11/2020 Spot Bond				100.00000	0.00000	100.15853			0.00	0	0
Total ASN096 SPOT									**0.00**	**0**	**0**
Total For ASN096									**0.00**	**0**	**0**
ASN099 On 20/12/2020 Spot Bond				100.00000	0.00000	69.02787			0.00	0	0
Total ASN099 SPOT									**0.00**	**0**	**0**
Total For ASN099									**0.00**	**0**	**0**
ASN111 On 02/12/2020 Spot Bond				100.00000	0.00000	101.97968			0.00	0	0
Total ASN111 SPOT									**0.00**	**0**	**0**
Total For ASN111									**0.00**	**0**	**0**
ASN112 On 20/12/2017 Spot Bond				100.00000	0.00000	101.50956			0.00	0	0
Total ASN112 SPOT									**0.00**	**0**	**0**
Total For ASN112									**0.00**	**0**	**0**
ASN113 On 08/03/2021 Spot Bond				100.00000	0.00000	101.83248			0.00	0	0
Total ASN113 SPOT									**0.00**	**0**	**0**
Total For ASN113									**0.00**	**0**	**0**
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ASN114 SPOT									**0.00**	**0**	**0**
Total For ASN114									**0.00**	**0**	**0**
ASN11 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN115 SPOT									**0.00**	**0**	**0**
Total For ASN115									**0.00**	**0**	**0**
ASN11 On 27/01/2018 Spot Bond				100.00000	0.00000	100.50355			0.00	0	0
Total ASN119 SPOT									**0.00**	**0**	**0**
Total For ASN119									**0.00**	**0**	**0**
ASN12 On 20/12/2020 Spot Bond				100.00000	0.00000	101.91040			0.00	0	0
Total ASN121 SPOT									**0.00**	**0**	**0**
Total For ASN121									**0.00**	**0**	**0**
ASN12 On 20/03/2019 Spot Bond				100.00000	0.00000	101.48209			0.00	0	0
Total ASN125 SPOT									**0.00**	**0**	**0**
Total For ASN125									**0.00**	**0**	**0**
ASN12 On 24/02/2019 Spot Bond				100.00000	0.00000	99.80643			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	99.81717			0.00	0	0
Total ASN129 SPOT									**0.00**	**0**	**0**
Total For ASN129									**0.00**	**0**	**0**
ASN13 On 24/02/2019 Spot Bond				100.00000	0.00000	99.80965			0.00	0	0
Total ASN130 SPOT									**0.00**	**0**	**0**
Total For ASN130									**0.00**	**0**	**0**
ASN13 On 03/03/2019 Spot Bond				100.00000	0.00000	101.88278			0.00	0	0
Total ASN131 SPOT									**0.00**	**0**	**0**
Total For ASN131									**0.00**	**0**	**0**
ASN13 On 03/03/2019 Spot Bond				100.00000	0.00000	101.86784			0.00	0	0
Total ASN132 SPOT									**0.00**	**0**	**0**
Total For ASN132									**0.00**	**0**	**0**
ASN13 On 20/12/2020 Spot Bond				100.00000	0.00000	101.89469			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	81.42000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ASN136 SPOT									**0.00**	**0**	**0**
Total For ASN136									**0.00**	**0**	**0**
ASN13 On 31/01/2022 Spot Bond			3.25000	138.93900	3.25000	138.91063			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	81.42000			0.00	0	0
Total ASN141 SPOT									**0.00**	**0**	**0**
Total For ASN141									**0.00**	**0**	**0**
ASN14 On 20/06/2017 Spot Bond				100.00000	0.00000	101.47022			0.00	0	0
Total ASN142 SPOT									**0.00**	**0**	**0**
Total For ASN142									**0.00**	**0**	**0**
ASN14 On 20/06/2020 Spot Bond				100.00000	0.00000	104.15554			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	100.25820			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	100.25820			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			3.29500	138.65299	3.29500	138.62450			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	101.56691			0.00	0	0
Total ASN150 SPOT									**0.00**	**0**	**0**
Total For ASN150									**0.00**	**0**	**0**
ASN15 On 04/05/2021 Spot Bond				100.00000	0.00000	102.02119			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ASN152 SPOT									**0.00**	**0**	**0**
Total For ASN152									**0.00**	**0**	**0**
ASN15 On 31/03/2031 Spot Bond			3.66000	92.63401	3.66000	160.83047			0.00	0	0
Total ASN154 SPOT									**0.00**	**0**	**0**
Total For ASN154									**0.00**	**0**	**0**
ASN15 On 29/06/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN156 SPOT									**0.00**	**0**	**0**
Total For ASN156									**0.00**	**0**	**0**
ASN15 On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN157 SPOT									**0.00**	**0**	**0**
Total For ASN157									**0.00**	**0**	**0**
ASN15 On 27/07/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN159 SPOT									**0.00**	**0**	**0**
Total For ASN159									**0.00**	**0**	**0**
ASN16 On 08/08/2021 Spot Bond				100.00000	0.00000	100.21525			0.00	0	0
Total ASN160 SPOT									**0.00**	**0**	**0**
Total For ASN160									**0.00**	**0**	**0**
ASN16 On 19/08/2021 Spot Bond				100.00000	0.00000	99.90378			0.00	0	0
Total ASN161 SPOT									**0.00**	**0**	**0**
Total For ASN161									**0.00**	**0**	**0**
ASN16 On 26/02/2017 Spot Bond				100.00000	0.00000	99.74954			0.00	0	0
Total ASN162 SPOT									**0.00**	**0**	**0**
Total For ASN162									**0.00**	**0**	**0**
ASN16 On 29/08/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN163 SPOT									**0.00**	**0**	**0**
Total For ASN163									**0.00**	**0**	**0**
ASN16 On 06/09/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN164 SPOT									**0.00**	**0**	**0**
Total For ASN164									**0.00**	**0**	**0**
ASN16 On 20/06/2021 Spot Bond				100.00000	0.00000	101.59600			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 30/05/2017 Spot Bond				100.00000	0.00000	101.83186			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ASN173 SPOT									**0.00**	**0**	**0**
Total For ASN173									**0.00**	**0**	**0**
ASN17 On 02/12/2019 Spot Bond				100.00000	0.00000	101.89681			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**
ASN38 On 20/12/2017 Spot Bond			100.00000	63.75143	100.00000	63.59356			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	63.80791	100.00000	63.64991			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	63.55372	100.00000	63.39634			0.00	0	0
Total ASN40U SPOT									**0.00**	**0**	**0**
Total For ASN40U									**0.00**	**0**	**0**
ASN43 On 10/03/2017 Spot Bond			100.00000	96.47631	100.00000	96.22701			0.00	0	0
Total ASN43U SPOT									**0.00**	**0**	**0**
Total For ASN43U									**0.00**	**0**	**0**
ASN50 On 16/03/2018 Spot Bond			100.00000	44.20893	100.00000	44.09946			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	4.07267	100.00000	4.06259			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	30.73110	100.00000	30.65500			0.00	0	0
Total ASN89U SPOT									**0.00**	**0**	**0**
Total For ASN89U									**0.00**	**0**	**0**
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	101.54853			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			9.08000	104.78391	9.08000	104.75836			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAW11 SPOT									**0.00**	**0**	**0**
Total For BAW11									**0.00**	**0**	**0**
BAW13 On 17/04/2017 Spot Bond				100.00000	0.00000	100.87910			0.00	0	0
Total BAW13 SPOT									**0.00**	**0**	**0**
Total For BAW13									**0.00**	**0**	**0**
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.50053			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	33.53847	100.00000	33.45542			0.00	0	0
Total BAW17/JIBAR SPOT									**0.00**	**0**	**0**
Total For BAW17/JIBAR									**0.00**	**0**	**0**
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.50578			0.00	0	0
Total BAW18 SPOT									**0.00**	**0**	**0**
Total For BAW18									**0.00**	**0**	**0**
BAW19 On 05/12/2020 Spot Bond			10.51000	99.00166	10.51000	98.97381			0.00	0	1,000,000,000
Total BAW19 SPOT									**0.00**	**0**	**1,000,000,000**
Total For BAW19									**0.00**	**0**	**1,000,000,000**
BAW21 On 24/03/2022 Spot Bond			10.13000	100.46932	10.13000	100.44189			0.00	0	0
Total BAW21 SPOT									**0.00**	**0**	**0**
Total For BAW21									**0.00**	**0**	**0**
BAW21 On 24/03/2022 Spot Bond			9.30000	103.71233	9.30000	103.68628			0.00	0	0
Total BAW21/R208 SPOT									**0.00**	**0**	**0**
Total For BAW21/R208									**0.00**	**0**	**0**
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	101.83246			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	55.56530	100.00000	55.42770			0.00	0	0
Total BAW23U SPOT									**0.00**	**0**	**0**
Total For BAW23U									**0.00**	**0**	**0**
BAW24 On 30/09/2019 Spot Bond				100.00000	0.00000	101.57327			0.00	0	0
Total BAW24 SPOT									**0.00**	**0**	**0**
Total For BAW24									**0.00**	**0**	**0**
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	102.09013			0.00	0	0
Total BAW3 SPOT									**0.00**	**0**	**0**
Total For BAW3									**0.00**	**0**	**0**
BAW8 On 02/10/2017 Spot Bond			9.31000	104.11938	9.31000	104.09335			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAW8 SPOT									**0.00**	**0**	**0**
Total For BAW8									**0.00**	**0**	**0**
BAYA08 On 31/12/2017 Spot Bond			12.15750	101.33863	12.15750	101.10000			0.00	0	0
Total BAYA08 SPOT									**0.00**	**0**	**0**
Total For BAYA08									**0.00**	**0**	**0**
BAYA23 On 30/06/2017 Spot Bond			12.31284	101.17414	12.31284	68.21091			0.00	0	0
Total BAYA23 SPOT									**0.00**	**0**	**0**
Total For BAYA23									**0.00**	**0**	**0**
BAYA24 On 30/06/2017 Spot Bond			12.08500	101.34364	12.08500	101.08326			0.00	0	0
Total BAYA24 SPOT									**0.00**	**0**	**0**
Total For BAYA24									**0.00**	**0**	**0**
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	101.37071			0.00	0	0
Total BAYA25 SPOT									**0.00**	**0**	**0**
Total For BAYA25									**0.00**	**0**	**0**
BAYA26 On 30/09/2017 Spot Bond			12.01000	92.96272	12.01000	100.27503			0.00	0	0
Total BAYA26 SPOT									**0.00**	**0**	**0**
Total For BAYA26									**0.00**	**0**	**0**
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BAYA27 SPOT									**0.00**	**0**	**0**
Total For BAYA27									**0.00**	**0**	**0**
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	101.41892			0.00	0	0
Total BAYA31 SPOT									**0.00**	**0**	**0**
Total For BAYA31									**0.00**	**0**	**0**
BAYA32 On 31/03/2018 Spot Bond			11.65500	90.64134	11.65500	99.37603			0.00	0	0
Total BAYA32 SPOT									**0.00**	**0**	**0**
Total For BAYA32									**0.00**	**0**	**0**
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.38286			0.00	0	0
Total BAYA33 SPOT									**0.00**	**0**	**0**
Total For BAYA33									**0.00**	**0**	**0**
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.41257			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	100.53172			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	99.10204			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAYA36 SPOT									**0.00**	**0**	**0**
Total For BAYA36									**0.00**	**0**	**0**
BAYA3 On 30/09/2018 Spot Bond				100.00000	0.00000	100.18166			0.00	0	0
Total BAYA39 SPOT									**0.00**	**0**	**0**
Total For BAYA39									**0.00**	**0**	**0**
BAYA4 On 30/09/2018 Spot Bond				100.00000	0.00000	97.39040			0.00	0	0
Total BAYA41 SPOT									**0.00**	**0**	**0**
Total For BAYA41									**0.00**	**0**	**0**
BAYA4 On 30/09/2018 Spot Bond				100.00000	0.00000	101.41292			0.00	0	0
Total BAYA42 SPOT									**0.00**	**0**	**0**
Total For BAYA42									**0.00**	**0**	**0**
BAYA4 On 31/03/2017 Spot Bond				100.00000	0.00000	101.37168			0.00	0	0
Total BAYA43 SPOT									**0.00**	**0**	**0**
Total For BAYA43									**0.00**	**0**	**0**
BAYA4 On 31/03/2017 Spot Bond				100.00000	0.00000	101.37168			0.00	0	0
Total BAYA44 SPOT									**0.00**	**0**	**0**
Total For BAYA44									**0.00**	**0**	**0**
BAYA4 On 31/03/2019 Spot Bond				100.00000	0.00000	101.41303			0.00	0	0
Total BAYA45 SPOT									**0.00**	**0**	**0**
Total For BAYA45									**0.00**	**0**	**0**
BAYA5 On 31/03/2017 Spot Bond				100.00000	0.00000	101.20482			0.00	0	0
Total BAYA50 SPOT									**0.00**	**0**	**0**
Total For BAYA50									**0.00**	**0**	**0**
BAYA5 On 31/03/2019 Spot Bond				100.00000	0.00000	101.48207			0.00	0	0
Total BAYA51 SPOT									**0.00**	**0**	**0**
Total For BAYA51									**0.00**	**0**	**0**
BAYA5 On 31/03/2019 Spot Bond				100.00000	0.00000	101.51410			0.00	0	0
Total BAYA52 SPOT									**0.00**	**0**	**0**
Total For BAYA52									**0.00**	**0**	**0**
BAYA5 On 30/09/2017 Spot Bond				100.00000	0.00000	101.20446			0.00	0	0
Total BAYA53 SPOT									**0.00**	**0**	**0**
Total For BAYA53									**0.00**	**0**	**0**
BAYA5 On 30/09/2019 Spot Bond				100.00000	0.00000	101.51422			0.00	0	0
Total BAYA54 SPOT									**0.00**	**0**	**0**
Total For BAYA54									**0.00**	**0**	**0**
BAYB0 On 31/03/2017 Spot Bond			14.41360	101.86797	14.41360	101.68137			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAYB04 SPOT									**0.00**	**0**	**0**
Total For BAYB04									**0.00**	**0**	**0**
BAYB0! On 30/06/2019 Spot Bond				100.00000	0.00000	101.79905			0.00	0	0
Total BAYB05 SPOT									**0.00**	**0**	**0**
Total For BAYB05									**0.00**	**0**	**0**
BAYB0(On 31/12/2019 Spot Bond				100.00000	0.00000	101.79887			0.00	0	0
Total BAYB06 SPOT									**0.00**	**0**	**0**
Total For BAYB06									**0.00**	**0**	**0**
BAYB0' On 31/03/2020 Spot Bond				100.00000	0.00000	101.79896			0.00	0	0
Total BAYB07 SPOT									**0.00**	**0**	**0**
Total For BAYB07									**0.00**	**0**	**0**
BAYB0(On 30/09/2020 Spot Bond				100.00000	0.00000	101.85803			0.00	0	0
Total BAYB08 SPOT									**0.00**	**0**	**0**
Total For BAYB08									**0.00**	**0**	**0**
BAYB0! On 30/09/2018 Spot Bond				100.00000	0.00000	101.59116			0.00	0	0
Total BAYB09 SPOT									**0.00**	**0**	**0**
Total For BAYB09									**0.00**	**0**	**0**
BAYD1! On 30/06/2035 Spot Bond			100.00000	21.05207	100.00000	20.99994			0.00	0	0
Total BAYD1U SPOT									**0.00**	**0**	**0**
Total For BAYD1U									**0.00**	**0**	**0**
BAYD2! On 30/06/2035 Spot Bond			100.00000	19.15975	100.00000	19.11231			0.00	0	0
Total BAYD2U SPOT									**0.00**	**0**	**0**
Total For BAYD2U									**0.00**	**0**	**0**
BAYD3! On 30/06/2035 Spot Bond			100.00000	11.82701	100.00000	11.79772			0.00	0	0
Total BAYD3U SPOT									**0.00**	**0**	**0**
Total For BAYD3U									**0.00**	**0**	**0**
BAYD4! On 30/06/2035 Spot Bond			100.00000	11.84283	100.00000	11.81317			0.00	0	0
Total BAYD4U SPOT									**0.00**	**0**	**0**
Total For BAYD4U									**0.00**	**0**	**0**
BAYD5! On 30/06/2035 Spot Bond			100.00000	14.29942	100.00000	14.26401			0.00	0	0
Total BAYD5U SPOT									**0.00**	**0**	**0**
Total For BAYD5U									**0.00**	**0**	**0**
BAYD6! On 30/06/2035 Spot Bond			100.00000	12.39020	100.00000	12.35952			0.00	0	0
Total BAYD6U SPOT									**0.00**	**0**	**0**
Total For BAYD6U									**0.00**	**0**	**0**
BC115(On 14/02/2017 Spot Bond			100.00000	99.18478	100.00000	99.45504			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BC115U SPOT									**0.00**	**0**	**0**
Total For BC115U									**0.00**	**0**	**0**
BC116U On 24/02/2017 Spot Bond			100.00000	98.11828	100.00000	97.85523			0.00	0	0
Total BC116U SPOT									**0.00**	**0**	**0**
Total For BC116U									**0.00**	**0**	**0**
BC117U On 02/05/2017 Spot Bond			100.00000	83.14351	100.00000	82.95455			0.00	0	0
Total BC117U SPOT									**0.00**	**0**	**0**
Total For BC117U									**0.00**	**0**	**0**
BC118U On 15/05/2017 Spot Bond			100.00000	80.75221	100.00000	80.57395			0.00	0	23,600,000,000
Total BC118U SPOT									**0.00**	**0**	**23,600,000,000**
Total For BC118U									**0.00**	**0**	**23,600,000,000**
BCJ04 On 21/04/2017 Spot Bond				100.00000	0.00000	100.56530			0.00	0	0
Total BCJ04 SPOT									**0.00**	**0**	**0**
Total For BCJ04									**0.00**	**0**	**0**
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	100.88821			0.00	0	0
Total BCJ06 SPOT									**0.00**	**0**	**0**
Total For BCJ06									**0.00**	**0**	**0**
BCJ09 On 25/07/2017 Spot Bond				100.00000	0.00000	100.52868			0.00	0	0
Total BCJ09 SPOT									**0.00**	**0**	**0**
Total For BCJ09									**0.00**	**0**	**0**
BCJ10 On 12/07/2017 Spot Bond				100.00000	0.00000	100.86582			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	100.04340			0.00	0	0
Total BCJ11 SPOT									**0.00**	**0**	**0**
Total For BCJ11									**0.00**	**0**	**0**
BCP3U On 30/06/2019 Spot Bond			100.00000	20.81795	100.00000	20.76640			0.00	0	0
Total BCP3U SPOT									**0.00**	**0**	**0**
Total For BCP3U									**0.00**	**0**	**0**
BCP4U On 30/06/2019 Spot Bond			100.00000	20.81795	100.00000	20.76640			0.00	0	0
Total BCP4U SPOT									**0.00**	**0**	**0**
Total For BCP4U									**0.00**	**0**	**0**
BD0202 On 31/12/2018 Spot Bond			2.40000	101.32957	2.40000	196.67367			0.00	0	0
Total BD0202 SPOT									**0.00**	**0**	**0**
Total For BD0202									**0.00**	**0**	**0**
BD0205 On 28/04/2028 Spot Bond			8.73500	95.78144	8.73500	172.52668			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BD0205 SPOT									**0.00**	**0**	**0**
Total For BD0205									**0.00**	**0**	**0**
BD020(On 02/03/2028 Spot Bond			8.73500	97.16029	8.73500	173.03555			0.00	0	0
Total BD0206 SPOT									**0.00**	**0**	**0**
Total For BD0206									**0.00**	**0**	**0**
BD030: On 18/04/2028 Spot Bond			9.12000	95.78772	9.12000	95.76426			0.00	0	0
Total BD0302 SPOT									**0.00**	**0**	**0**
Total For BD0302									**0.00**	**0**	**0**
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BD311E SPOT									**0.00**	**0**	**0**
Total For BD311E									**0.00**	**0**	**0**
BEER0: On 28/03/2018 Spot Bond			8.30500	101.55790	8.30500	101.53508			0.00	0	0
Total BEER02 SPOT									**0.00**	**0**	**0**
Total For BEER02									**0.00**	**0**	**0**
BG1A7I On 21/11/2032 Spot Bond			100.00000	8.45962	100.00000	8.43913			0.00	0	0
Total BG1A7U SPOT									**0.00**	**0**	**0**
Total For BG1A7U									**0.00**	**0**	**0**
BG1A8I On 21/11/2032 Spot Bond			100.00000	7.32072	100.00000	7.30299			0.00	0	0
Total BG1A8U SPOT									**0.00**	**0**	**0**
Total For BG1A8U									**0.00**	**0**	**0**
BG1B2I On 23/11/2032 Spot Bond			100.00000	7.32072	100.00000	7.30299			0.00	0	0
Total BG1B2U SPOT									**0.00**	**0**	**0**
Total For BG1B2U									**0.00**	**0**	**0**
BG1C2 On 21/11/2032 Spot Bond			100.00000	7.76637	100.00000	7.74757			0.00	0	0
Total BG1C2U SPOT									**0.00**	**0**	**0**
Total For BG1C2U									**0.00**	**0**	**0**
BG1D2 On 21/11/2032 Spot Bond			100.00000	0.00010	100.00000	0.00010			0.00	0	0
Total BG1D2U SPOT									**0.00**	**0**	**0**
Total For BG1D2U									**0.00**	**0**	**0**
BG1E2I On 21/11/2032 Spot Bond			100.00000	10.39079	100.00000	10.36561			0.00	0	0
Total BG1E2U SPOT									**0.00**	**0**	**0**
Total For BG1E2U									**0.00**	**0**	**0**
BG1F2I On 21/11/2032 Spot Bond			100.00000	14.35216	100.00000	14.31739			0.00	0	0
Total BG1F2U SPOT									**0.00**	**0**	**0**
Total For BG1F2U									**0.00**	**0**	**0**
BG42A On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BG42A1 SPOT									**0.00**	**0**	**0**
Total For BG42A1									**0.00**	**0**	**0**
BG42A1 On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BG42A2 SPOT									**0.00**	**0**	**0**
Total For BG42A2									**0.00**	**0**	**0**
BG42A2 On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BG42A3 SPOT									**0.00**	**0**	**0**
Total For BG42A3									**0.00**	**0**	**0**
BG42A3 On 15/03/2017 Spot Bond			8.98000	103.73643	8.98000	103.71108			0.00	0	0
Total BG42A4 SPOT									**0.00**	**0**	**0**
Total For BG42A4									**0.00**	**0**	**0**
BG42B On 15/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BG42B SPOT									**0.00**	**0**	**0**
Total For BG42B									**0.00**	**0**	**0**
BG42C On 15/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BG42C SPOT									**0.00**	**0**	**0**
Total For BG42C									**0.00**	**0**	**0**
BG42DU On 15/03/2017 Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0
Total BG42DU SPOT									**0.00**	**0**	**0**
Total For BG42DU									**0.00**	**0**	**0**
BG42YU On 15/03/2017 Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0
Total BG42YU SPOT									**0.00**	**0**	**0**
Total For BG42YU									**0.00**	**0**	**0**
BGL01 On 19/11/2024 Spot Bond				100.00000	0.00000	100.60065			0.00	0	0
Total BGL01 SPOT									**0.00**	**0**	**0**
Total For BGL01									**0.00**	**0**	**0**
BGL02 On 19/11/2019 Spot Bond			11.19000	101.83567	11.19000	101.80505			0.00	0	0
Total BGL02 SPOT									**0.00**	**0**	**0**
Total For BGL02									**0.00**	**0**	**0**
BGL03 On 05/02/2025 Spot Bond				100.00000	0.00000	100.93358			0.00	0	0
Total BGL03 SPOT									**0.00**	**0**	**0**
Total For BGL03									**0.00**	**0**	**0**
BGL04 On 05/02/2025 Spot Bond			11.04000	95.16687	11.04000	97.84777			0.00	0	0
Total BGL04 SPOT									**0.00**	**0**	**0**
Total For BGL04									**0.00**	**0**	**0**
BGL05 On 04/09/2025 Spot Bond			11.41000	104.95797	11.41000	105.03914			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BGL05 SPOT									**0.00**	**0**	**0**
Total For BGL05									**0.00**	**0**	**0**
BGL06 On 04/09/2025 Spot Bond				100.00000	0.00000	102.32770			0.00	0	0
Total BGL06 SPOT									**0.00**	**0**	**0**
Total For BGL06									**0.00**	**0**	**0**
BGL07 On 03/09/2027 Spot Bond			11.98000	104.43324	11.98000	104.72815			0.00	0	0
Total BGL07 SPOT									**0.00**	**0**	**0**
Total For BGL07									**0.00**	**0**	**0**
BGL08 On 03/09/2027 Spot Bond				100.00000	0.00000	102.20085			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			11.41000	104.38404	11.41000	104.35204			0.00	0	0
Total BGL09 SPOT									**0.00**	**0**	**0**
Total For BGL09									**0.00**	**0**	**0**
BGL10 On 05/05/2021 Spot Bond				100.00000	0.00000	100.30534			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			11.79000	104.42706	11.79000	105.57212			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	99.88238			0.00	0	0
Total BGL12 SPOT									**0.00**	**0**	**0**
Total For BGL12									**0.00**	**0**	**0**
BGL13 On 20/08/2021 Spot Bond			11.83000	99.59943	11.83000	99.56832			0.00	0	0
Total BGL13 SPOT									**0.00**	**0**	**0**
Total For BGL13									**0.00**	**0**	**0**
BGL14 On 03/11/2021 Spot Bond				100.00000	0.00000	100.39662			0.00	0	0
Total BGL14 SPOT									**0.00**	**0**	**0**
Total For BGL14									**0.00**	**0**	**0**
BGR03 On 21/02/2017 Spot Bond				100.00000	0.00000	108.55699			0.00	0	0
Total BGR03 SPOT									**0.00**	**0**	**0**
Total For BGR03									**0.00**	**0**	**0**
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	99.95428			0.00	0	0
Total BID04 SPOT									**0.00**	**0**	**0**
Total For BID04									**0.00**	**0**	**0**
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	100.25180			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BID05 SPOT									**0.00**	**0**	**0**
Total For BID05									**0.00**	**0**	**0**
BID06 On 30/06/2019 Spot Bond			9.10500	100.65125	9.10500	100.62663			1,821,000,000,000.00	200,000,000	2,400,000,000
Total BID06 SPOT									**1,821,000,000,000.00**	**200,000,000**	**2,400,000,000**
Total For BID06									**1,821,000,000,000.00**	**200,000,000**	**2,400,000,000**
BLG1A On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BLG1A6 SPOT									**0.00**	**0**	**0**
Total For BLG1A6									**0.00**	**0**	**0**
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	102.54013			0.00	0	0
Total BSR17 SPOT									**0.00**	**0**	**0**
Total For BSR17									**0.00**	**0**	**0**
BTC152 On 17/05/2017 Spot Bond				100.00000	0.00000	98.06164			0.00	0	0
Total BTC152 SPOT									**0.00**	**0**	**0**
Total For BTC152									**0.00**	**0**	**0**
BTC153 On 20/02/2017 Spot Bond				100.00000	0.00000	99.91545			0.00	0	0
Total BTC153 SPOT									**0.00**	**0**	**0**
Total For BTC153									**0.00**	**0**	**0**
BTC154 On 28/02/2017 Spot Bond				100.00000	0.00000	99.74683			0.00	0	0
Total BTC154 SPOT									**0.00**	**0**	**0**
Total For BTC154									**0.00**	**0**	**0**
BTC156 On 02/03/2017 Spot Bond				100.00000	0.00000	97.47018			0.00	0	0
Total BTC156 SPOT									**0.00**	**0**	**0**
Total For BTC156									**0.00**	**0**	**0**
BTC157 On 06/03/2017 Spot Bond				100.00000	0.00000	99.62057			0.00	0	0
Total BTC157 SPOT									**0.00**	**0**	**0**
Total For BTC157									**0.00**	**0**	**0**
BTC158 On 07/03/2017 Spot Bond				100.00000	0.00000	99.59918			0.00	0	0
Total BTC158 SPOT									**0.00**	**0**	**0**
Total For BTC158									**0.00**	**0**	**0**
BTC159 On 14/03/2017 Spot Bond				100.00000	0.00000	99.45055			0.00	0	0
Total BTC159 SPOT									**0.00**	**0**	**0**
Total For BTC159									**0.00**	**0**	**0**
BTC160 On 03/04/2017 Spot Bond				100.00000	0.00000	99.30307			0.00	0	0
Total BTC160 SPOT									**0.00**	**0**	**0**
Total For BTC160									**0.00**	**0**	**0**
BTC161 On 05/04/2017 Spot Bond				100.00000	0.00000	98.98540			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BTC161 SPOT									**0.00**	**0**	**0**
Total For BTC161									**0.00**	**0**	**0**
BTC162 On 10/04/2017 Spot Bond				100.00000	0.00000	98.88043			0.00	0	0
Total BTC162 SPOT									**0.00**	**0**	**0**
Total For BTC162									**0.00**	**0**	**0**
BTC163 On 03/05/2017 Spot Bond				100.00000	0.00000	98.39516			0.00	0	0
Total BTC163 SPOT									**0.00**	**0**	**0**
Total For BTC163									**0.00**	**0**	**0**
BTC164 On 10/05/2017 Spot Bond				100.00000	0.00000	98.25749			0.00	0	0
Total BTC164 SPOT									**0.00**	**0**	**0**
Total For BTC164									**0.00**	**0**	**0**
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	101.27774			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	101.31833			0.00	0	290,000,000
Total BWZ20A SPOT									**0.00**	**0**	**290,000,000**
Total For BWZJ20A									**0.00**	**0**	**290,000,000**
BWZJ17 On 17/03/2017 Spot Bond				100.00000	0.00000	101.45487			0.00	0	0
Total BWZJ17 SPOT									**0.00**	**0**	**0**
Total For BWZJ17									**0.00**	**0**	**0**
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	99.90593			0.00	0	100,000,000
Total BWZJ18 SPOT									**0.00**	**0**	**100,000,000**
Total For BWZJ18									**0.00**	**0**	**100,000,000**
BWZJ19 On 10/11/2019 Spot Bond				100.00000	0.00000	100.15933			0.00	0	0
Total BWZJ19 SPOT									**0.00**	**0**	**0**
Total For BWZJ19									**0.00**	**0**	**0**
BWZJ21 On 10/11/2021 Spot Bond				100.00000	0.00000	100.16335			0.00	0	0
Total BWZJ21 SPOT									**0.00**	**0**	**0**
Total For BWZJ21									**0.00**	**0**	**0**
BX161U On 01/10/2021 Spot Bond			100.00000	11.79405	100.00000	11.76484			0.00	0	0
Total BX161U SPOT									**0.00**	**0**	**0**
Total For BX161U									**0.00**	**0**	**0**
BX162U On 01/10/2021 Spot Bond			100.00000	11.79405	100.00000	11.76484			0.00	0	0
Total BX162U SPOT									**0.00**	**0**	**0**
Total For BX162U									**0.00**	**0**	**0**
BX163U On 01/10/2021 Spot Bond			100.00000	11.82728	100.00000	11.79798			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BX163U SPOT									**0.00**	**0**	**0**
Total For BX163U									**0.00**	**0**	**0**
BX164U On 01/10/2021 Spot Bond			100.00000	11.82728	100.00000	11.79798			0.00	0	0
Total BX164U SPOT									**0.00**	**0**	**0**
Total For BX164U									**0.00**	**0**	**0**
BYA49U On 30/06/2018 Spot Bond			100.00000	44.56393	100.00000	44.45358			0.00	0	0
Total BYA49U SPOT									**0.00**	**0**	**0**
Total For BYA49U									**0.00**	**0**	**0**
BYB10U On 30/09/2021 Spot Bond			100.00000	18.67294	100.00000	18.62671			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			15.35500	99.73498	15.35500	99.69423			0.00	0	0
Total CBL12 SPOT									**0.00**	**0**	**0**
Total For CBL12									**0.00**	**0**	**0**
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	101.79713			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			13.15500	97.80484	13.15500	97.77043			0.00	0	0
Total CBL14 SPOT									**0.00**	**0**	**0**
Total For CBL14									**0.00**	**0**	**0**
CBL16 On 18/05/2017 Spot Bond			8.67000	102.52814	8.67000	102.50431			0.00	0	0
Total CBL16 SPOT									**0.00**	**0**	**0**
Total For CBL16									**0.00**	**0**	**0**
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	100.62475			0.00	0	0
Total CBL17 SPOT									**0.00**	**0**	**0**
Total For CBL17									**0.00**	**0**	**0**
CBL18 On 23/08/2019 Spot Bond			12.85500	96.06762	12.85500	101.55202			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	100.88370			0.00	400,000,000	200,000,000
Total CBL20 SPOT									**0.00**	**400,000,000**	**200,000,000**
Total For CBL20									**0.00**	**400,000,000**	**200,000,000**
CBL22 On 06/05/2020 Spot Bond			10.11000	98.06494	10.11000	98.03822			0.00	0	0
Total CBL22 SPOT									**0.00**	**0**	**0**
Total For CBL22									**0.00**	**0**	**0**
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	99.89933			0.00	0	180,000,000

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 CBL23 SPOT									**0.00**	**0**	**180,000,000**
Total For CBL23									**0.00**	**0**	**180,000,000**
CBL24 On 21/11/2020 Spot Bond				100.00000	0.00000	100.38999			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	100.26693			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			10.41000	105.46694	10.41000	105.43738			0.00	0	0
Total CBL26 SPOT									**0.00**	**0**	**0**
Total For CBL26									**0.00**	**0**	**0**
CCT01 On 23/06/2023 Spot Bond			10.55500	111.05137	10.55500	111.02000			10,555,000,000,000.00	1,000,000,000	1,000,000,000
Total CCT01 SPOT									**10,555,000,000,000.00**	**1,000,000,000**	**1,000,000,000**
Total For CCT01									**10,555,000,000,000.00**	**1,000,000,000**	**1,000,000,000**
CCT02 On 12/06/2024 Spot Bond			10.66500	106.84539	10.66500	106.81490			14,931,000,000,000.00	1,400,000,000	350,000,000
Total CCT02 SPOT									**14,931,000,000,000.00**	**1,400,000,000**	**350,000,000**
Total For CCT02									**14,931,000,000,000.00**	**1,400,000,000**	**350,000,000**
CCT03 On 15/03/2025 Spot Bond			10.68500	107.28724	10.68500	107.25638			0.00	0	0
Total CCT03 SPOT									**0.00**	**0**	**0**
Total For CCT03									**0.00**	**0**	**0**
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	102.61419			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	105.45780	10.00000	105.43030			0.00	0	0
Total CGR14/JIBAR SPOT									**0.00**	**0**	**0**
Total For CGR14/JIBAR									**0.00**	**0**	**0**
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	100.84159			0.00	0	0
Total CGR15 SPOT									**0.00**	**0**	**0**
Total For CGR15									**0.00**	**0**	**0**
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.66347			0.00	0	0
Total CGR16 SPOT									**0.00**	**0**	**0**
Total For CGR16									**0.00**	**0**	**0**
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.70795			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	33.85364	100.00000	33.76886			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CGR18U SPOT									**0.00**	**0**	**0**
Total For CGR18U									**0.00**	**0**	**0**
CGR19 On 04/06/2018 Spot Bond			100.00000	47.02176	100.00000	46.90532			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	43.66391	100.00000	43.55579			0.00	0	0
Total CGR20U SPOT									**0.00**	**0**	**0**
Total For CGR20U									**0.00**	**0**	**0**
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	101.14872			0.00	0	0
Total CGR21 SPOT									**0.00**	**0**	**0**
Total For CGR21									**0.00**	**0**	**0**
CGR23 On 08/02/2019 Spot Bond				100.00000	0.00000	100.25372			0.00	0	0
Total CGR23 SPOT									**0.00**	**0**	**0**
Total For CGR23									**0.00**	**0**	**0**
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	100.27477			0.00	0	0
Total CGR24 SPOT									**0.00**	**0**	**0**
Total For CGR24									**0.00**	**0**	**0**
CGR25 On 27/06/2019 Spot Bond				100.00000	0.00000	101.56897			0.00	0	0
Total CGR25 SPOT									**0.00**	**0**	**0**
Total For CGR25									**0.00**	**0**	**0**
CGR26 On 27/06/2017 Spot Bond				100.00000	0.00000	101.25732			0.00	0	0
Total CGR26 SPOT									**0.00**	**0**	**0**
Total For CGR26									**0.00**	**0**	**0**
CGR27 On 25/11/2019 Spot Bond				100.00000	0.00000	99.67520			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	100.20447			0.00	0	0
Total CGR28 SPOT									**0.00**	**0**	**0**
Total For CGR28									**0.00**	**0**	**0**
CGR29 On 08/02/2021 Spot Bond				100.00000	0.00000	100.26094			0.00	0	0
Total CGR29 SPOT									**0.00**	**0**	**0**
Total For CGR29									**0.00**	**0**	**0**
CGR30 On 08/05/2017 Spot Bond			100.00000	82.02247	100.00000	81.83857			0.00	0	0
Total CGR30 SPOT									**0.00**	**0**	**0**
Total For CGR30									**0.00**	**0**	**0**
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	101.23467			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CIG03 SPOT									**0.00**	**0**	**0**
Total For CIG03									**0.00**	**0**	**0**
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	101.27602			0.00	0	0
Total CIG04 SPOT									**0.00**	**0**	**0**
Total For CIG04									**0.00**	**0**	**0**
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.32381			0.00	0	0
Total CIG05 SPOT									**0.00**	**0**	**0**
Total For CIG05									**0.00**	**0**	**0**
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	102.27934			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	102.44303			0.00	0	0
Total CIG07 SPOT									**0.00**	**0**	**0**
Total For CIG07									**0.00**	**0**	**0**
CIG09U On 07/06/2019 Spot Bond			100.00000	26.71362	100.00000	26.64747			0.00	0	0
Total CIG09U SPOT									**0.00**	**0**	**0**
Total For CIG09U									**0.00**	**0**	**0**
CIG10 On 29/07/2019 Spot Bond				100.00000	0.00000	100.49346			0.00	0	0
Total CIG10 SPOT									**0.00**	**0**	**0**
Total For CIG10									**0.00**	**0**	**0**
CIG11 On 29/07/2020 Spot Bond				100.00000	0.00000	100.50565			0.00	0	0
Total CIG11 SPOT									**0.00**	**0**	**0**
Total For CIG11									**0.00**	**0**	**0**
CIG12 On 29/07/2021 Spot Bond				100.00000	0.00000	100.52527			0.00	0	0
Total CIG12 SPOT									**0.00**	**0**	**0**
Total For CIG12									**0.00**	**0**	**0**
CLA1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA1U SPOT									**0.00**	**0**	**0**
Total For CLA1U									**0.00**	**0**	**0**
CLA2U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA2U SPOT									**0.00**	**0**	**0**
Total For CLA2U									**0.00**	**0**	**0**
CLA3U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLA3U SPOT									**0.00**	**0**	**0**
Total For CLA3U									**0.00**	**0**	**0**
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLB1U SPOT									**0.00**	**0**	**0**
Total For CLB1U									**0.00**	**0**	**0**
CLC1U On 21/12/2046 Spot Bond			100.00000		100.00000	0.00000			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	101.28876	10.11000	101.26117			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	134.50634	3.14000	136.80058			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			3.22000	142.11648	3.22000	135.64010			0.00	0	0
Total CLN198 SPOT									**0.00**	**0**	**0**
Total For CLN198									**0.00**	**0**	**0**
CLN230 On 25/11/2020 Spot Bond			10.00000	105.45800	10.00000	105.43000			0.00	0	0
Total CLN230/JIBAR SPOT									**0.00**	**0**	**0**
Total For CLN230/JIBAR									**0.00**	**0**	**0**
CLN231 On 25/11/2020 Spot Bond			10.00000	105.45800	10.00000	105.43000			0.00	0	0
Total CLN231/JIBAR SPOT									**0.00**	**0**	**0**
Total For CLN231/JIBAR									**0.00**	**0**	**0**
CLN237 On 14/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN237 SPOT									**0.00**	**0**	**0**
Total For CLN237									**0.00**	**0**	**0**
CLN239 On 20/03/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN239 SPOT									**0.00**	**0**	**0**
Total For CLN239									**0.00**	**0**	**0**
CLN241 On 24/02/2017 Spot Bond				100.00000	0.00000	99.80763			0.00	0	0
Total CLN241 SPOT									**0.00**	**0**	**0**
Total For CLN241									**0.00**	**0**	**0**
CLN242 On 24/02/2019 Spot Bond			13.50000	92.70104	13.50000	92.66814			0.00	0	0
Total CLN242 SPOT									**0.00**	**0**	**0**
Total For CLN242									**0.00**	**0**	**0**
CLN243 On 24/02/2019 Spot Bond			9.35000	99.82632	9.35000	99.80155			0.00	0	0
Total CLN243 SPOT									**0.00**	**0**	**0**
Total For CLN243									**0.00**	**0**	**0**
CLN247 On 24/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN247 SPOT									**0.00**	**0**	**0**
Total For CLN247									**0.00**	**0**	**0**
CLN25(On 26/03/2017 Spot Bond				100.00000	0.00000	101.31863			0.00	0	0
Total CLN256 SPOT									**0.00**	**0**	**0**
Total For CLN256									**0.00**	**0**	**0**
CLN25' On 26/03/2017 Spot Bond				100.00000	0.00000	101.29850			0.00	0	0
Total CLN257 SPOT									**0.00**	**0**	**0**
Total For CLN257									**0.00**	**0**	**0**
CLN25(On 26/03/2017 Spot Bond				100.00000	0.00000	101.32393			0.00	0	0
Total CLN258 SPOT									**0.00**	**0**	**0**
Total For CLN258									**0.00**	**0**	**0**
CLN25(On 26/03/2017 Spot Bond				100.00000	0.00000	101.32393			0.00	0	0
Total CLN259 SPOT									**0.00**	**0**	**0**
Total For CLN259									**0.00**	**0**	**0**
CLN26(On 26/03/2017 Spot Bond				100.00000	0.00000	101.32393			0.00	0	0
Total CLN260 SPOT									**0.00**	**0**	**0**
Total For CLN260									**0.00**	**0**	**0**
CLN26' On 26/03/2017 Spot Bond				100.00000	0.00000	101.29998			0.00	0	0
Total CLN261 SPOT									**0.00**	**0**	**0**
Total For CLN261									**0.00**	**0**	**0**
CLN26: On 26/03/2019 Spot Bond			9.58500	103.94138	9.58500	103.91450			0.00	0	0
Total CLN262 SPOT									**0.00**	**0**	**0**
Total For CLN262									**0.00**	**0**	**0**
CLN26(On 30/04/2017 Spot Bond				100.00000	0.00000	100.50874			0.00	0	0
Total CLN268 SPOT									**0.00**	**0**	**0**
Total For CLN268									**0.00**	**0**	**0**
CLN26(On 20/06/2017 Spot Bond				100.00000	0.00000	102.31614			0.00	0	0
Total CLN269 SPOT									**0.00**	**0**	**0**
Total For CLN269									**0.00**	**0**	**0**
CLN27: On 20/06/2017 Spot Bond				100.00000	0.00000	101.53779			0.00	0	0
Total CLN272 SPOT									**0.00**	**0**	**0**
Total For CLN272									**0.00**	**0**	**0**
CLN27: On 20/06/2017 Spot Bond				100.00000	0.00000	101.47022			0.00	0	0
Total CLN273 SPOT									**0.00**	**0**	**0**
Total For CLN273									**0.00**	**0**	**0**
CLN27- On 20/06/2017 Spot Bond				100.00000	0.00000	101.52783			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN274 SPOT									**0.00**	**0**	**0**
Total For CLN274									**0.00**	**0**	**0**
CLN27 On 22/05/2017 Spot Bond				100.00000	0.00000	99.86260			0.00	0	0
Total CLN275 SPOT									**0.00**	**0**	**0**
Total For CLN275									**0.00**	**0**	**0**
CLN27 On 25/05/2017 Spot Bond				100.00000	0.00000	99.70522			0.00	0	0
Total CLN277 SPOT									**0.00**	**0**	**0**
Total For CLN277									**0.00**	**0**	**0**
CLN27 On 20/06/2017 Spot Bond				100.00000	0.00000	101.56119			0.00	0	0
Total CLN278 SPOT									**0.00**	**0**	**0**
Total For CLN278									**0.00**	**0**	**0**
CLN28 On 07/06/2017 Spot Bond				100.00000	0.00000	101.93743			0.00	0	0
Total CLN280 SPOT									**0.00**	**0**	**0**
Total For CLN280									**0.00**	**0**	**0**
CLN28 On 10/08/2017 Spot Bond				100.00000	0.00000	100.23061			0.00	0	0
Total CLN288 SPOT									**0.00**	**0**	**0**
Total For CLN288									**0.00**	**0**	**0**
CLN28 On 30/08/2017 Spot Bond				100.00000	0.00000	102.09139			0.00	0	0
Total CLN289 SPOT									**0.00**	**0**	**0**
Total For CLN289									**0.00**	**0**	**0**
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	101.46160			0.00	0	0
Total CLN290 SPOT									**0.00**	**0**	**0**
Total For CLN290									**0.00**	**0**	**0**
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	101.42698			0.00	0	0
Total CLN291 SPOT									**0.00**	**0**	**0**
Total For CLN291									**0.00**	**0**	**0**
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	102.05744			0.00	0	0
Total CLN292 SPOT									**0.00**	**0**	**0**
Total For CLN292									**0.00**	**0**	**0**
CLN29 On 25/11/2020 Spot Bond			10.00000	105.45800	10.00000	105.43000			0.00	0	0
Total CLN292/JIBAR SPOT									**0.00**	**0**	**0**
Total For CLN292/JIBAR									**0.00**	**0**	**0**
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	101.22164			0.00	0	0
Total CLN293 SPOT									**0.00**	**0**	**0**
Total For CLN293									**0.00**	**0**	**0**
CLN29 On 26/06/2017 Spot Bond				100.00000	0.00000	101.41342			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN294 SPOT									**0.00**	**0**	**0**
Total For CLN294									**0.00**	**0**	**0**
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	101.34416			0.00	0	0
Total CLN295 SPOT									**0.00**	**0**	**0**
Total For CLN295									**0.00**	**0**	**0**
CLN29 On 20/12/2017 Spot Bond				100.00000	0.00000	101.65444			0.00	0	0
Total CLN296 SPOT									**0.00**	**0**	**0**
Total For CLN296									**0.00**	**0**	**0**
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	101.33231			0.00	0	0
Total CLN297 SPOT									**0.00**	**0**	**0**
Total For CLN297									**0.00**	**0**	**0**
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	101.44652			0.00	0	0
Total CLN298 SPOT									**0.00**	**0**	**0**
Total For CLN298									**0.00**	**0**	**0**
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	101.36377			0.00	0	0
Total CLN299 SPOT									**0.00**	**0**	**0**
Total For CLN299									**0.00**	**0**	**0**
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	156.53960			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	102.03508			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	156.70202			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	155.90986			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	156.50665			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	100.05175			0.00	0	0
Total CLN313 SPOT									**0.00**	**0**	**0**
Total For CLN313									**0.00**	**0**	**0**
CLN31 On 14/11/2022 Spot Bond			11.22000	95.50168	11.22000	95.47289			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN314 SPOT									**0.00**	**0**	**0**
Total For CLN314									**0.00**	**0**	**0**
CLN31 On 20/03/2023 Spot Bond			11.74000	97.00834	11.74000	96.97778			0.00	0	0
Total CLN315 SPOT									**0.00**	**0**	**0**
Total For CLN315									**0.00**	**0**	**0**
CLN31 On 30/06/2017 Spot Bond				100.00000	0.00000	101.31178			0.00	0	0
Total CLN316 SPOT									**0.00**	**0**	**0**
Total For CLN316									**0.00**	**0**	**0**
CLN31 On 20/03/2023 Spot Bond				100.00000	0.00000	101.67802			0.00	0	0
Total CLN317 SPOT									**0.00**	**0**	**0**
Total For CLN317									**0.00**	**0**	**0**
CLN31 On 14/11/2022 Spot Bond				100.00000	0.00000	100.05068			0.00	0	0
Total CLN318 SPOT									**0.00**	**0**	**0**
Total For CLN318									**0.00**	**0**	**0**
CLN31 On 24/07/2017 Spot Bond				100.00000	0.00000	100.60287			0.00	0	0
Total CLN319 SPOT									**0.00**	**0**	**0**
Total For CLN319									**0.00**	**0**	**0**
CLN32 On 30/04/2018 Spot Bond				100.00000	0.00000	100.45683			0.00	0	0
Total CLN320 SPOT									**0.00**	**0**	**0**
Total For CLN320									**0.00**	**0**	**0**
CLN32 On 30/04/2018 Spot Bond			8.80500	107.00880	8.80500	102.60406			0.00	0	0
Total CLN321 SPOT									**0.00**	**0**	**0**
Total For CLN321									**0.00**	**0**	**0**
CLN32 On 24/07/2017 Spot Bond				100.00000	0.00000	100.60783			0.00	0	0
Total CLN323 SPOT									**0.00**	**0**	**0**
Total For CLN323									**0.00**	**0**	**0**
CLN32 On 20/06/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN324 SPOT									**0.00**	**0**	**0**
Total For CLN324									**0.00**	**0**	**0**
CLN32 On 20/06/2018 Spot Bond				100.00000	0.00000	101.56003			0.00	0	0
Total CLN325 SPOT									**0.00**	**0**	**0**
Total For CLN325									**0.00**	**0**	**0**
CLN32 On 20/06/2018 Spot Bond				100.00000	0.00000	101.58366			0.00	0	0
Total CLN326 SPOT									**0.00**	**0**	**0**
Total For CLN326									**0.00**	**0**	**0**
CLN32 On 20/06/2023 Spot Bond				100.00000	0.00000	101.67479			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN327 SPOT									**0.00**	**0**	**0**
Total For CLN327									**0.00**	**0**	**0**
CLN32 On 20/06/2018 Spot Bond				100.00000	0.00000	101.59626			0.00	0	0
Total CLN328 SPOT									**0.00**	**0**	**0**
Total For CLN328									**0.00**	**0**	**0**
CLN33 On 20/06/2018 Spot Bond				100.00000	0.00000	101.72221			0.00	0	0
Total CLN332 SPOT									**0.00**	**0**	**0**
Total For CLN332									**0.00**	**0**	**0**
CLN33 On 30/06/2017 Spot Bond				100.00000	0.00000	101.31178			0.00	0	0
Total CLN335 SPOT									**0.00**	**0**	**0**
Total For CLN335									**0.00**	**0**	**0**
CLN33 On 20/09/2018 Spot Bond				100.00000	0.00000	135.03300			0.00	0	0
Total CLN337 SPOT									**0.00**	**0**	**0**
Total For CLN337									**0.00**	**0**	**0**
CLN33 On 28/07/2017 Spot Bond				100.00000	0.00000	100.45945			0.00	0	0
Total CLN339 SPOT									**0.00**	**0**	**0**
Total For CLN339									**0.00**	**0**	**0**
CLN34 On 20/12/2018 Spot Bond				100.00000	0.00000	101.90613			0.00	0	0
Total CLN340 SPOT									**0.00**	**0**	**0**
Total For CLN340									**0.00**	**0**	**0**
CLN34 On 30/06/2017 Spot Bond				100.00000	0.00000	101.31828			0.00	0	0
Total CLN341 SPOT									**0.00**	**0**	**0**
Total For CLN341									**0.00**	**0**	**0**
CLN34 On 20/12/2023 Spot Bond				100.00000	0.00000	101.78484			0.00	0	0
Total CLN343 SPOT									**0.00**	**0**	**0**
Total For CLN343									**0.00**	**0**	**0**
CLN34 On 20/12/2018 Spot Bond				100.00000	0.00000	101.42289			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	101.63068			0.00	0	0
Total CLN345 SPOT									**0.00**	**0**	**0**
Total For CLN345									**0.00**	**0**	**0**
CLN34 On 28/07/2017 Spot Bond				100.00000	0.00000	100.45578			0.00	0	449,430,000
Total CLN346 SPOT									**0.00**	**0**	**449,430,000**
Total For CLN346									**0.00**	**0**	**449,430,000**
CLN34 On 30/06/2017 Spot Bond				100.00000	0.00000	101.28578			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN349 SPOT									**0.00**	**0**	**0**
Total For CLN349									**0.00**	**0**	**0**
CLN35(On 28/10/2018 Spot Bond				100.00000	0.00000	100.43222			0.00	0	0
Total CLN350 SPOT									**0.00**	**0**	**0**
Total For CLN350									**0.00**	**0**	**0**
CLN35: On 28/05/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN353 SPOT									**0.00**	**0**	**0**
Total For CLN353									**0.00**	**0**	**0**
CLN35- On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN354 SPOT									**0.00**	**0**	**0**
Total For CLN354									**0.00**	**0**	**0**
CLN35{ On 30/04/2018 Spot Bond				100.00000	0.00000	100.45214			0.00	0	0
Total CLN358 SPOT									**0.00**	**0**	**0**
Total For CLN358									**0.00**	**0**	**0**
CLN35(On 24/07/2017 Spot Bond				100.00000	0.00000	100.59977			0.00	0	0
Total CLN359 SPOT									**0.00**	**0**	**0**
Total For CLN359									**0.00**	**0**	**0**
CLN36(On 20/03/2019 Spot Bond				100.00000	0.00000	101.38828			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			10.40000	105.09160	10.40000	105.06216			0.00	0	0
Total CLN362 SPOT									**0.00**	**0**	**0**
Total For CLN362									**0.00**	**0**	**0**
CLN36: On 20/03/2024 Spot Bond				100.00000	0.00000	101.49451			0.00	0	0
Total CLN363 SPOT									**0.00**	**0**	**0**
Total For CLN363									**0.00**	**0**	**0**
CLN36- On 06/08/2023 Spot Bond				100.00000	0.00000	100.30409			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			12.54000	107.37692	12.54000	107.34084			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	100.31477			0.00	0	0
Total CLN366 SPOT									**0.00**	**0**	**0**
Total For CLN366									**0.00**	**0**	**0**
CLN36; On 06/08/2023 Spot Bond			12.57000	101.02658	12.57000	100.99257			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN367 SPOT									**0.00**	**0**	**0**
Total For CLN367									**0.00**	**0**	**0**
CLN36(On 26/07/2022 Spot Bond			10.02000	105.06403	10.02000	105.03565			0.00	0	0
Total CLN368 SPOT									**0.00**	**0**	**0**
Total For CLN368									**0.00**	**0**	**0**
CLN36(On 06/08/2023 Spot Bond				100.00000	0.00000	100.31477			0.00	0	0
Total CLN369 SPOT									**0.00**	**0**	**0**
Total For CLN369									**0.00**	**0**	**0**
CLN37(On 26/07/2022 Spot Bond				100.00000	0.00000	100.57841			0.00	0	0
Total CLN370 SPOT									**0.00**	**0**	**0**
Total For CLN370									**0.00**	**0**	**0**
CLN37 On 20/03/2024 Spot Bond				100.00000	0.00000	83.54035			0.00	0	0
Total CLN371 SPOT									**0.00**	**0**	**0**
Total For CLN371									**0.00**	**0**	**0**
CLN37 On 20/09/2023 Spot Bond				100.00000	0.00000	101.47479			0.00	0	0
Total CLN372 SPOT									**0.00**	**0**	**0**
Total For CLN372									**0.00**	**0**	**0**
CLN37 On 20/09/2023 Spot Bond				100.00000	0.00000	101.50156			0.00	0	0
Total CLN373 SPOT									**0.00**	**0**	**0**
Total For CLN373									**0.00**	**0**	**0**
CLN37 On 20/06/2019 Spot Bond				100.00000	0.00000	101.50173			0.00	0	0
Total CLN374 SPOT									**0.00**	**0**	**0**
Total For CLN374									**0.00**	**0**	**0**
CLN37 On 30/06/2017 Spot Bond				100.00000	0.00000	101.35987			0.00	0	0
Total CLN375 SPOT									**0.00**	**0**	**0**
Total For CLN375									**0.00**	**0**	**0**
CLN37(On 20/03/2021 Spot Bond			9.81000	104.30810	9.81000	104.28052			0.00	0	0
Total CLN376 SPOT									**0.00**	**0**	**0**
Total For CLN376									**0.00**	**0**	**0**
CLN37 On 30/06/2017 Spot Bond				100.00000	0.00000	101.15510			0.00	0	0
Total CLN377 SPOT									**0.00**	**0**	**0**
Total For CLN377									**0.00**	**0**	**0**
CLN37 On 20/06/2019 Spot Bond				100.00000	0.00000	101.63562			0.00	0	0
Total CLN378 SPOT									**0.00**	**0**	**0**
Total For CLN378									**0.00**	**0**	**0**
CLN37 On 20/03/2024 Spot Bond			10.98000	102.27147	10.98000	102.24127			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN379 SPOT									**0.00**	**0**	**0**
Total For CLN379									**0.00**	**0**	**0**
CLN38(On 20/09/2024 Spot Bond			11.00000	104.53699	11.00000	104.50607			0.00	0	0
Total CLN380 SPOT									**0.00**	**0**	**0**
Total For CLN380									**0.00**	**0**	**0**
CLN38: On 20/03/2021 Spot Bond				100.00000	0.00000	101.65879			0.00	0	0
Total CLN382 SPOT									**0.00**	**0**	**0**
Total For CLN382									**0.00**	**0**	**0**
CLN38: On 22/07/2017 Spot Bond				100.00000	0.00000	100.59575			0.00	0	0
Total CLN383 SPOT									**0.00**	**0**	**0**
Total For CLN383									**0.00**	**0**	**0**
CLN38- On 20/09/2024 Spot Bond			12.33000	103.53398	12.33000	103.49977			0.00	0	0
Total CLN384 SPOT									**0.00**	**0**	**0**
Total For CLN384									**0.00**	**0**	**0**
CLN38! On 20/09/2024 Spot Bond				100.00000	0.00000	101.79728			0.00	0	0
Total CLN385 SPOT									**0.00**	**0**	**0**
Total For CLN385									**0.00**	**0**	**0**
CLN38(On 20/03/2021 Spot Bond				100.00000	0.00000	101.50143			0.00	0	0
Total CLN386 SPOT									**0.00**	**0**	**0**
Total For CLN386									**0.00**	**0**	**0**
CLN38; On 26/01/2021 Spot Bond				100.00000	0.00000	100.60925			0.00	0	0
Total CLN387 SPOT									**0.00**	**0**	**0**
Total For CLN387									**0.00**	**0**	**0**
CLN38(On 20/09/2019 Spot Bond				100.00000	0.00000	101.58828			0.00	0	0
Total CLN388 SPOT									**0.00**	**0**	**0**
Total For CLN388									**0.00**	**0**	**0**
CLN38! On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN389 SPOT									**0.00**	**0**	**0**
Total For CLN389									**0.00**	**0**	**0**
CLN39: On 20/03/2017 Spot Bond				100.00000	0.00000	101.43876			0.00	0	0
Total CLN392 SPOT									**0.00**	**0**	**0**
Total For CLN392									**0.00**	**0**	**0**
CLN39; On 20/12/2019 Spot Bond				100.00000	0.00000	86.30848			0.00	0	0
Total CLN393 SPOT									**0.00**	**0**	**0**
Total For CLN393									**0.00**	**0**	**0**
CLN39- On 20/09/2022 Spot Bond				100.00000	0.00000	101.50943			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN394 SPOT									**0.00**	**0**	**0**
Total For CLN394									**0.00**	**0**	**0**
CLN39 On 02/03/2018 Spot Bond				100.00000	0.00000	101.86581			0.00	0	0
Total CLN395 SPOT									**0.00**	**0**	**0**
Total For CLN395									**0.00**	**0**	**0**
CLN39 On 20/03/2020 Spot Bond				100.00000	0.00000	101.61984			0.00	0	0
Total CLN396 SPOT									**0.00**	**0**	**0**
Total For CLN396									**0.00**	**0**	**0**
CLN39 On 20/06/2020 Spot Bond				100.00000	0.00000	102.54554			0.00	0	0
Total CLN397 SPOT									**0.00**	**0**	**0**
Total For CLN397									**0.00**	**0**	**0**
CLN39 On 14/11/2022 Spot Bond				100.00000	0.00000	100.04897			0.00	0	0
Total CLN398 SPOT									**0.00**	**0**	**0**
Total For CLN398									**0.00**	**0**	**0**
CLN39 On 14/11/2022 Spot Bond				100.00000	0.00000	100.04870			0.00	0	0
Total CLN399 SPOT									**0.00**	**0**	**0**
Total For CLN399									**0.00**	**0**	**0**
CLN40 On 20/06/2020 Spot Bond				100.00000	0.00000	101.50932			0.00	0	0
Total CLN400 SPOT									**0.00**	**0**	**0**
Total For CLN400									**0.00**	**0**	**0**
CLN40 On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN401 SPOT									**0.00**	**0**	**0**
Total For CLN401									**0.00**	**0**	**0**
CLN40 On 30/06/2017 Spot Bond				100.00000	0.00000	101.23375			0.00	0	0
Total CLN402 SPOT									**0.00**	**0**	**0**
Total For CLN402									**0.00**	**0**	**0**
CLN40 On 30/06/2017 Spot Bond				100.00000	0.00000	101.23375			0.00	0	0
Total CLN403 SPOT									**0.00**	**0**	**0**
Total For CLN403									**0.00**	**0**	**0**
CLN40 On 21/02/2018 Spot Bond				100.00000	0.00000	99.85275			0.00	0	0
Total CLN404 SPOT									**0.00**	**0**	**0**
Total For CLN404									**0.00**	**0**	**0**
CLN40 On 20/06/2020 Spot Bond				100.00000	0.00000	98.87202			0.00	0	0
Total CLN406 SPOT									**0.00**	**0**	**0**
Total For CLN406									**0.00**	**0**	**0**
CLN40 On 20/06/2020 Spot Bond				100.00000	0.00000	101.51720			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN407 SPOT									**0.00**	**0**	**0**
Total For CLN407									**0.00**	**0**	**0**
CLN40 On 18/07/2020 Spot Bond				100.00000	0.00000	100.87501			0.00	0	0
Total CLN409 SPOT									**0.00**	**0**	**0**
Total For CLN409									**0.00**	**0**	**0**
CLN41 On 20/09/2020 Spot Bond				100.00000	0.00000	101.65885			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	101.66671			0.00	0	0
Total CLN411 SPOT									**0.00**	**0**	**0**
Total For CLN411									**0.00**	**0**	**0**
CLN41 On 18/07/2020 Spot Bond				100.00000	0.00000	100.87890			0.00	0	0
Total CLN412 SPOT									**0.00**	**0**	**0**
Total For CLN412									**0.00**	**0**	**0**
CLN41 On 20/09/2020 Spot Bond				100.00000	0.00000	101.64312			0.00	0	0
Total CLN413 SPOT									**0.00**	**0**	**0**
Total For CLN413									**0.00**	**0**	**0**
CLN41 On 20/09/2020 Spot Bond				100.00000	0.00000	101.94177			0.00	0	0
Total CLN414 SPOT									**0.00**	**0**	**0**
Total For CLN414									**0.00**	**0**	**0**
CLN41 On 20/09/2020 Spot Bond				100.00000	0.00000	101.72176			0.00	0	0
Total CLN415 SPOT									**0.00**	**0**	**0**
Total For CLN415									**0.00**	**0**	**0**
CLN41 On 18/07/2020 Spot Bond				100.00000	0.00000	100.92952			0.00	0	0
Total CLN416 SPOT									**0.00**	**0**	**0**
Total For CLN416									**0.00**	**0**	**0**
CLN41 On 20/09/2020 Spot Bond			4.00000	101.65465	4.00000	111.77255			0.00	0	0
Total CLN417 SPOT									**0.00**	**0**	**0**
Total For CLN417									**0.00**	**0**	**0**
CLN41 On 23/09/2020 Spot Bond				100.00000	0.00000	101.63385			0.00	0	0
Total CLN418 SPOT									**0.00**	**0**	**0**
Total For CLN418									**0.00**	**0**	**0**
CLN41 On 20/12/2020 Spot Bond				100.00000	0.00000	101.80041			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	46.33599	7.01000	46.92610			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN42 SPOT									**0.00**	**0**	**0**
Total For CLN42									**0.00**	**0**	**0**
CLN42(On 20/12/2020 Spot Bond				100.00000	0.00000	101.81612			0.00	0	0
Total CLN420 SPOT									**0.00**	**0**	**0**
Total For CLN420									**0.00**	**0**	**0**
CLN42 On 26/01/2021 Spot Bond				100.00000	0.00000	100.74637			0.00	0	0
Total CLN421 SPOT									**0.00**	**0**	**0**
Total For CLN421									**0.00**	**0**	**0**
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	102.38888			0.00	0	0
Total CLN422 SPOT									**0.00**	**0**	**0**
Total For CLN422									**0.00**	**0**	**0**
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	102.20862			0.00	0	0
Total CLN423 SPOT									**0.00**	**0**	**0**
Total For CLN423									**0.00**	**0**	**0**
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	102.38888			0.00	0	0
Total CLN424 SPOT									**0.00**	**0**	**0**
Total For CLN424									**0.00**	**0**	**0**
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	104.90099			0.00	0	0
Total CLN425 SPOT									**0.00**	**0**	**0**
Total For CLN425									**0.00**	**0**	**0**
CLN42(On 20/12/2020 Spot Bond				100.00000	0.00000	102.15372			0.00	0	0
Total CLN426 SPOT									**0.00**	**0**	**0**
Total For CLN426									**0.00**	**0**	**0**
CLN42 On 20/12/2018 Spot Bond				100.00000	0.00000	101.70638			0.00	0	0
Total CLN427 SPOT									**0.00**	**0**	**0**
Total For CLN427									**0.00**	**0**	**0**
CLN42 On 15/11/2020 Spot Bond				100.00000	0.00000	100.02523			0.00	0	0
Total CLN428 SPOT									**0.00**	**0**	**0**
Total For CLN428									**0.00**	**0**	**0**
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	102.13019			0.00	0	0
Total CLN429 SPOT									**0.00**	**0**	**0**
Total For CLN429									**0.00**	**0**	**0**
CLN43(On 20/12/2020 Spot Bond				100.00000	0.00000	112.89279			0.00	0	0
Total CLN430 SPOT									**0.00**	**0**	**0**
Total For CLN430									**0.00**	**0**	**0**
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	102.40955			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN431 SPOT									**0.00**	**0**	**0**
Total For CLN431									**0.00**	**0**	**0**
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	102.55331			0.00	0	0
Total CLN432 SPOT									**0.00**	**0**	**0**
Total For CLN432									**0.00**	**0**	**0**
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	102.64720			0.00	0	0
Total CLN433 SPOT									**0.00**	**0**	**0**
Total For CLN433									**0.00**	**0**	**0**
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	113.67975			0.00	0	0
Total CLN434 SPOT									**0.00**	**0**	**0**
Total For CLN434									**0.00**	**0**	**0**
CLN43 On 30/06/2017 Spot Bond				100.00000	0.00000	101.38694			0.00	0	0
Total CLN435 SPOT									**0.00**	**0**	**0**
Total For CLN435									**0.00**	**0**	**0**
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	101.65101			0.00	0	0
Total CLN436 SPOT									**0.00**	**0**	**0**
Total For CLN436									**0.00**	**0**	**0**
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	101.58021			0.00	0	0
Total CLN437 SPOT									**0.00**	**0**	**0**
Total For CLN437									**0.00**	**0**	**0**
CLN43 On 03/02/2021 Spot Bond				100.00000	0.00000	100.35871			0.00	0	0
Total CLN439 SPOT									**0.00**	**0**	**0**
Total For CLN439									**0.00**	**0**	**0**
CLN44 On 20/03/2021 Spot Bond				100.00000	0.00000	114.61738			0.00	0	0
Total CLN440 SPOT									**0.00**	**0**	**0**
Total For CLN440									**0.00**	**0**	**0**
CLN44 On 20/03/2021 Spot Bond				100.00000	0.00000	102.91260			0.00	0	0
Total CLN441 SPOT									**0.00**	**0**	**0**
Total For CLN441									**0.00**	**0**	**0**
CLN44 On 07/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN442 SPOT									**0.00**	**0**	**0**
Total For CLN442									**0.00**	**0**	**0**
CLN44 On 23/05/2021 Spot Bond				100.00000	0.00000	99.81594			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			10.48000	105.54284	10.48000	105.51306			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN445 SPOT									**0.00**	**0**	**0**
Total For CLN445									**0.00**	**0**	**0**
CLN44(On 20/06/2017 Spot Bond				100.00000	0.00000	100.88990			0.00	0	0
Total CLN446 SPOT									**0.00**	**0**	**0**
Total For CLN446									**0.00**	**0**	**0**
CLN44' On 20/06/2017 Spot Bond				100.00000	0.00000	101.14510			0.00	0	0
Total CLN447 SPOT									**0.00**	**0**	**0**
Total For CLN447									**0.00**	**0**	**0**
CLN44(On 20/06/2017 Spot Bond				100.00000	0.00000	100.98041			0.00	0	0
Total CLN448 SPOT									**0.00**	**0**	**0**
Total For CLN448									**0.00**	**0**	**0**
CLN44(On 20/09/2017 Spot Bond				100.00000	0.00000	101.12558			0.00	0	0
Total CLN449 SPOT									**0.00**	**0**	**0**
Total For CLN449									**0.00**	**0**	**0**
CLN45(On 20/06/2017 Spot Bond				100.00000	0.00000	101.16324			0.00	0	0
Total CLN450 SPOT									**0.00**	**0**	**0**
Total For CLN450									**0.00**	**0**	**0**
CLN45' On 20/06/2017 Spot Bond				100.00000	0.00000	101.10989			0.00	0	0
Total CLN451 SPOT									**0.00**	**0**	**0**
Total For CLN451									**0.00**	**0**	**0**
CLN45(On 31/01/2022 Spot Bond			3.92000	134.74966	3.92000	134.71967			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			5.88000	97.02339	5.88000	96.99668			0.00	0	0
Total CLN453 SPOT									**0.00**	**0**	**0**
Total For CLN453									**0.00**	**0**	**0**
CLN45(On 31/01/2025 Spot Bond			5.52000	99.52773	5.52000	99.50129			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	99.79168			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	101.85087			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	99.97524			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	102.11045			0.00	0	0
Total CLN458 SPOT									**0.00**	**0**	**0**
Total For CLN458									**0.00**	**0**	**0**
CLN45 On 20/06/2017 Spot Bond				100.00000	0.00000	101.26202			0.00	0	0
Total CLN459 SPOT									**0.00**	**0**	**0**
Total For CLN459									**0.00**	**0**	**0**
CLN46 On 29/11/2021 Spot Bond				100.00000	0.00000	100.61919			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	1.44840	100.00000	1.44477			650,000,000,000,000.00	36,500,000,000	33,000,000,000
Total CLN461 SPOT									**650,000,000,000,000.00**	**36,500,000,000**	**33,000,000,000**
Total For CLN461									**650,000,000,000,000.00**	**36,500,000,000**	**33,000,000,000**
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	196.57767			0.00	0	0
Total CLN55 SPOT									**0.00**	**0**	**0**
Total For CLN55									**0.00**	**0**	**0**
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN61 SPOT									**0.00**	**0**	**0**
Total For CLN61									**0.00**	**0**	**0**
CLN81 On 18/04/2028 Spot Bond			9.12000	95.78772	9.12000	95.76426			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			8.73500	39.17077	8.73500	172.52668			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			8.73500	39.68640	8.73500	173.03555			0.00	0	0
Total CLN89 SPOT									**0.00**	**0**	**0**
Total For CLN89									**0.00**	**0**	**0**
CLNF0 On 20/06/2017 Spot Bond				100.00000	0.00000	101.50962			0.00	0	0
Total CLNF07 SPOT									**0.00**	**0**	**0**
Total For CLNF07									**0.00**	**0**	**0**
CLNF0 On 10/07/2017 Spot Bond				100.00000	0.00000	100.99967			0.00	0	0
Total CLNF08 SPOT									**0.00**	**0**	**0**
Total For CLNF08									**0.00**	**0**	**0**
CLNF0 On 20/06/2017 Spot Bond				100.00000	0.00000	101.52537			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLNF09 SPOT									**0.00**	**0**	**0**
Total For CLNF09									**0.00**	**0**	**0**
CLNF10 On 24/07/2017 Spot Bond				100.00000	0.00000	100.60287			0.00	0	0
Total CLNF10 SPOT									**0.00**	**0**	**0**
Total For CLNF10									**0.00**	**0**	**0**
CLNF11 On 20/03/2018 Spot Bond				100.00000	0.00000	101.40879			0.00	0	0
Total CLNF11 SPOT									**0.00**	**0**	**0**
Total For CLNF11									**0.00**	**0**	**0**
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	101.47021			0.00	0	0
Total CLNF12 SPOT									**0.00**	**0**	**0**
Total For CLNF12									**0.00**	**0**	**0**
CLNF13 On 20/06/2019 Spot Bond				100.00000	0.00000	99.91273			0.00	0	0
Total CLNF13 SPOT									**0.00**	**0**	**0**
Total For CLNF13									**0.00**	**0**	**0**
CLNF14 On 20/09/2019 Spot Bond				100.00000	0.00000	101.47015			0.00	0	0
Total CLNF14 SPOT									**0.00**	**0**	**0**
Total For CLNF14									**0.00**	**0**	**0**
CLNF15 On 20/06/2020 Spot Bond				100.00000	0.00000	101.52507			0.00	0	0
Total CLNF15 SPOT									**0.00**	**0**	**0**
Total For CLNF15									**0.00**	**0**	**0**
COH001 On 26/11/2018 Spot Bond				100.00000	0.00000	100.11384			0.00	0	0
Total COH001 SPOT									**0.00**	**0**	**0**
Total For COH001									**0.00**	**0**	**0**
COH002 On 15/04/2019 Spot Bond				100.00000	0.00000	100.85928			0.00	0	0
Total COH002 SPOT									**0.00**	**0**	**0**
Total For COH002									**0.00**	**0**	**0**
COJ04 On 05/06/2018 Spot Bond			8.78500	102.06455	8.78500	102.04044			0.00	0	2,276,000,000
Total COJ04 SPOT									**0.00**	**0**	**2,276,000,000**
Total For COJ04									**0.00**	**0**	**2,276,000,000**
COJ05 On 05/06/2023 Spot Bond			9.76000	113.74950	9.76000	113.71972			19,520,000,000,000.00	2,000,000,000	6,000,000,000
Total COJ05 SPOT									**19,520,000,000,000.00**	**2,000,000,000**	**6,000,000,000**
Total For COJ05									**19,520,000,000,000.00**	**2,000,000,000**	**6,000,000,000**
COJ07 On 23/03/2021 Spot Bond			10.02000	106.85923	10.02000	106.83038			0.00	0	0
Total COJ07 SPOT									**0.00**	**0**	**0**
Total For COJ07									**0.00**	**0**	**0**
COJ08 On 22/06/2026 Spot Bond			10.90500	104.93458	10.90500	104.90398			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total COJ08 SPOT									**0.00**	**0**	**0**
Total For COJ08									**0.00**	**0**	**0**
COJG0 On 09/06/2024 Spot Bond			10.29000	101.37202	10.29000	101.34408			0.00	0	0
Total COJG01 SPOT									**0.00**	**0**	**0**
Total For COJG01									**0.00**	**0**	**0**
COT01 On 03/04/2023 Spot Bond			10.46500	97.39219	10.46500	97.36490			0.00	0	0
Total COT01 SPOT									**0.00**	**0**	**0**
Total For COT01									**0.00**	**0**	**0**
COT02 On 03/04/2028 Spot Bond			11.44500	96.08860	11.44500	96.05923			4,578,000,000,000.00	400,000,000	100,000,000
Total COT02 SPOT									**4,578,000,000,000.00**	**400,000,000**	**100,000,000**
Total For COT02									**4,578,000,000,000.00**	**400,000,000**	**100,000,000**
COT03 On 05/06/2028 Spot Bond			11.46500	89.36693	11.46500	89.33956			0.00	0	0
Total COT03 SPOT									**0.00**	**0**	**0**
Total For COT03									**0.00**	**0**	**0**
CPL00[illegible] On 28/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL003 SPOT									**0.00**	**0**	**0**
Total For CPL003									**0.00**	**0**	**0**
CPL01[illegible] On 12/12/2019 Spot Bond			100.00000	18.54236	100.00000	18.49644			0.00	0	0
Total CPL01U SPOT									**0.00**	**0**	**0**
Total For CPL01U									**0.00**	**0**	**0**
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL021 SPOT									**0.00**	**0**	**0**
Total For CPL021									**0.00**	**0**	**0**
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL022 SPOT									**0.00**	**0**	**0**
Total For CPL022									**0.00**	**0**	**0**
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CPL024 SPOT									**0.00**	**0**	**0**
Total For CPL024									**0.00**	**0**	**0**
CPL02[illegible] On 12/03/2020 Spot Bond			100.00000	15.23111	100.00000	15.19340			0.00	0	0
Total CPL02U SPOT									**0.00**	**0**	**0**
Total For CPL02U									**0.00**	**0**	**0**
CPL03[illegible] On 12/12/2018 Spot Bond			100.00000	32.07030	100.00000	31.99088			0.00	0	0
Total CPL03U SPOT									**0.00**	**0**	**0**
Total For CPL03U									**0.00**	**0**	**0**
CPL05[illegible] On 30/10/2018 Spot Bond			100.00000	28.51220	100.00000	28.44160			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CPL05U SPOT									**0.00**	**0**	**0**
Total For CPL05U									**0.00**	**0**	**0**
CPL06U On 30/11/2018 Spot Bond			100.00000	33.21568	100.00000	33.13343			0.00	0	0
Total CPL06U SPOT									**0.00**	**0**	**0**
Total For CPL06U									**0.00**	**0**	**0**
CPV01 On 30/06/2029 Spot Bond			11.78500	96.38325	11.78500	96.35276			0.00	0	0
Total CPV01 SPOT									**0.00**	**0**	**0**
Total For CPV01									**0.00**	**0**	**0**
DEN38U On 10/06/2018 Spot Bond			100.00000	45.20418	100.00000	45.09224			0.00	0	0
Total DEN38U SPOT									**0.00**	**0**	**0**
Total For DEN38U									**0.00**	**0**	**0**
DEN39U On 10/06/2018 Spot Bond			100.00000	38.88191	100.00000	38.78563			0.00	0	0
Total DEN39U SPOT									**0.00**	**0**	**0**
Total For DEN39U									**0.00**	**0**	**0**
DEN40U On 10/06/2018 Spot Bond			100.00000	45.76900	100.00000	45.65566			0.00	0	0
Total DEN40U SPOT									**0.00**	**0**	**0**
Total For DEN40U									**0.00**	**0**	**0**
DENG44 On 29/09/2017 Spot Bond			8.33500	101.79930	8.33500	101.77633			0.00	0	0
Total DENG44 SPOT									**0.00**	**0**	**0**
Total For DENG44									**0.00**	**0**	**0**
DENG44 On 29/09/2017 Spot Bond			6.86000	102.66200	6.86000	102.64287			0.00	0	0
Total DENG44/R203 SPOT									**0.00**	**0**	**0**
Total For DENG44/R203									**0.00**	**0**	**0**
DENG62 On 27/02/2017 Spot Bond				100.00000	0.00000	101.80524			0.00	0	0
Total DENG62 SPOT									**0.00**	**0**	**0**
Total For DENG62									**0.00**	**0**	**0**
DENG63 On 03/03/2017 Spot Bond				100.00000	0.00000	101.69358			0.00	0	0
Total DENG63 SPOT									**0.00**	**0**	**0**
Total For DENG63									**0.00**	**0**	**0**
DENG64 On 29/08/2017 Spot Bond				100.00000	0.00000	100.46892			0.00	0	0
Total DENG64 SPOT									**0.00**	**0**	**0**
Total For DENG64									**0.00**	**0**	**0**
DENG65 On 22/09/2017 Spot Bond				100.00000	0.00000	100.23317			0.00	0	0
Total DENG65 SPOT									**0.00**	**0**	**0**
Total For DENG65									**0.00**	**0**	**0**
DENG65 On 05/05/2017 Spot Bond				100.00000	0.00000	98.35362			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DENG66 SPOT									**0.00**	**0**	**0**
Total For DENG66									**0.00**	**0**	**0**
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.99718			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	61.46605	100.00000	61.31384			0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	61.46605	100.00000	61.31384			0.00	0	0
Total DLTB03/JIBAR SPOT									**0.00**	**0**	**0**
Total For DLTB03/JIBAR									**0.00**	**0**	**0**
DNG60 On 04/08/2017 Spot Bond			100.00000	86.76355	100.00000	86.59734			0.00	0	0
Total DNG60U SPOT									**0.00**	**0**	**0**
Total For DNG60U									**0.00**	**0**	**0**
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	101.90293			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	100.89554			0.00	0	0
Total DOL004 SPOT									**0.00**	**0**	**0**
Total For DOL004									**0.00**	**0**	**0**
DOL009 On 20/12/2019 Spot Bond				100.00000	0.00000	67.25614			0.00	0	0
Total DOL009 SPOT									**0.00**	**0**	**0**
Total For DOL009									**0.00**	**0**	**0**
DV2021 On 18/06/2021 Spot Bond			9.58000	99.57629	9.58000	99.55069			0.00	0	0
Total DV2021 SPOT									**0.00**	**0**	**0**
Total For DV2021									**0.00**	**0**	**0**
DV22 On 07/02/2020 Spot Bond			9.24000	100.79067	9.24000	100.76552			1,848,000,000,000.00	200,000,000	100,000,000
Total DV22 SPOT									**1,848,000,000,000.00**	**200,000,000**	**100,000,000**
Total For DV22									**1,848,000,000,000.00**	**200,000,000**	**100,000,000**
DV22/R On 07/02/2020 Spot Bond			100.00000	17.79369	100.00000	17.75387			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			9.89000	100.22574	9.89000	105.18505			1,978,000,000,000.00	200,000,000	100,000,000
Total DV23 SPOT									**1,978,000,000,000.00**	**200,000,000**	**100,000,000**
Total For DV23									**1,978,000,000,000.00**	**200,000,000**	**100,000,000**
DV23/R On 27/02/2023 Spot Bond			100.00000	10.46059	100.00000	15.31783			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	10.46059	100.00000	15.31783			0.00	0	0
Total DV23/R2023 SPOT									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DV23/R2023									**0.00**	**0**	**0**
DV24 On 18/02/2024 Spot Bond			10.00000	98.43960	10.00000	98.41350			0.00	0	0
Total DV24 SPOT									**0.00**	**0**	**0**
Total For DV24									**0.00**	**0**	**0**
DV24/R On 18/02/2024 Spot Bond			9.69000	99.97429	9.69000	99.94858			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	99.97429	9.69000	99.94858			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			10.93000	94.49656	10.93000	94.46924			0.00	0	350,000,000
Total DV29 SPOT									**0.00**	**0**	**350,000,000**
Total For DV29									**0.00**	**0**	**350,000,000**
DV29/R On 18/02/2029 Spot Bond			10.10000	99.97323	10.10000	99.94647			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	99.97323	10.10000	99.94647			0.00	0	0
Total DV29/R213 SPOT									**0.00**	**0**	**0**
Total For DV29/R213									**0.00**	**0**	**0**
DVC020 On 24/02/2017 Spot Bond				100.00000	0.00000	99.82799			0.00	0	0
Total DVC020 SPOT									**0.00**	**0**	**0**
Total For DVC020									**0.00**	**0**	**0**
DVC021 On 24/02/2017 Spot Bond				100.00000	0.00000	108.30219			0.00	0	0
Total DVC021 SPOT									**0.00**	**0**	**0**
Total For DVC021									**0.00**	**0**	**0**
DVC023 On 16/03/2017 Spot Bond				100.00000	0.00000	101.34056			0.00	0	50,000,000
Total DVC023 SPOT									**0.00**	**0**	**50,000,000**
Total For DVC023									**0.00**	**0**	**50,000,000**
DVC024 On 16/03/2017 Spot Bond				100.00000	0.00000	107.96199			0.00	0	0
Total DVC024 SPOT									**0.00**	**0**	**0**
Total For DVC024									**0.00**	**0**	**0**
DVC25 On 29/08/2017 Spot Bond				100.00000	0.00000	101.88579			0.00	0	100,000,000
Total DVC25 SPOT									**0.00**	**0**	**100,000,000**
Total For DVC25									**0.00**	**0**	**100,000,000**
DVC26 On 29/11/2017 Spot Bond				100.00000	0.00000	101.81925			0.00	0	50,000,000
Total DVC26 SPOT									**0.00**	**0**	**50,000,000**
Total For DVC26									**0.00**	**0**	**50,000,000**
DVF17 On 18/03/2017 Spot Bond				100.00000	0.00000	101.32170			0.00	0	0
Total DVF17 SPOT									**0.00**	**0**	**0**
Total For DVF17									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	101.02312			0.00	0	0
Total DVF18 SPOT									**0.00**	**0**	**0**
Total For DVF18									**0.00**	**0**	**0**
DVF19 On 31/05/2019 Spot Bond				100.00000	0.00000	102.23107			0.00	0	90,000,000
Total DVF19 SPOT									**0.00**	**0**	**90,000,000**
Total For DVF19									**0.00**	**0**	**90,000,000**
DVF20 On 29/11/2019 Spot Bond				100.00000	0.00000	101.91637			0.00	0	0
Total DVF20 SPOT									**0.00**	**0**	**0**
Total For DVF20									**0.00**	**0**	**0**
DVF21 On 29/11/2021 Spot Bond				100.00000	0.00000	101.98534			0.00	0	0
Total DVF21 SPOT									**0.00**	**0**	**0**
Total For DVF21									**0.00**	**0**	**0**
E170 On 01/08/2020 Spot Bond			8.58000	115.03446	8.58000	115.00776			0.00	0	0
Total E170 SPOT									**0.00**	**0**	**0**
Total For E170									**0.00**	**0**	**0**
E170/R On 01/08/2020 Spot Bond			100.00000	19.24004	100.00000	19.19698			0.00	0	0
Total E170/R207 SPOT									**0.00**	**0**	**0**
Total For E170/R207									**0.00**	**0**	**0**
ECN20 On 14/03/2020 Spot Bond			9.44000	104.69371	9.44000	104.66704			0.00	0	0
Total ECN20 SPOT									**0.00**	**0**	**0**
Total For ECN20									**0.00**	**0**	**0**
ECN22 On 14/03/2022 Spot Bond			9.61000	104.73952	9.61000	104.71237			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			9.93000	104.37330	9.93000	104.34536			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			3.17000	106.75112	3.17000	106.72955			0.00	0	0
Total ECN32 SPOT									**0.00**	**0**	**0**
Total For ECN32									**0.00**	**0**	**0**
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC04 SPOT									**0.00**	**0**	**0**
Total For EFC04									**0.00**	**0**	**0**
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	100.60986			0.00	0	0
Total EFS00B SPOT									**0.00**	**0**	**0**
Total For EFS00B									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFS0A1 SPOT									**0.00**	**0**	**0**
Total For EFS0A1									**0.00**	**0**	**0**
EFS0A2 On 28/10/2023 Spot Bond				100.00000	0.00000	100.49605			0.00	0	0
Total EFS0A2 SPOT									**0.00**	**0**	**0**
Total For EFS0A2									**0.00**	**0**	**0**
EFS0CU On 28/10/2023 Spot Bond			100.00000	17.34970	100.00000	17.30674			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			2.72000	103.80920	2.72000	103.78950			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	111.85491	2.25000	111.83512			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			2.69000	129.50260	2.69000	129.47814			0.00	0	0
Total EL28 SPOT									**0.00**	**0**	**0**
Total For EL28									**0.00**	**0**	**0**
EL29 On 19/11/2029 Spot Bond			2.67000	116.76309	2.67000	116.74110			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			2.67000	115.71038	2.67000	115.68857			0.00	0	0
Total EL30 SPOT									**0.00**	**0**	**0**
Total For EL30									**0.00**	**0**	**0**
EL31 On 02/06/2031 Spot Bond			2.72000	107.61731	2.72000	107.59693			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			2.71000	104.27556	2.71000	104.25579			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	111.85491	2.25000	111.83512			0.00	0	0
Total EL36/I2038 SPOT									**0.00**	**0**	**0**
Total For EL36/I2038									**0.00**	**0**	**0**
EMM01 On 28/07/2020 Spot Bond			9.81000	102.71945	9.81000	102.69228			0.00	0	0
Total EMM01 SPOT									**0.00**	**0**	**0**
Total For EMM01									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM02 On 11/03/2021 Spot Bond			9.69000	108.08615	9.69000	108.05790			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			10.51500	100.57371	10.51500	100.54524			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			10.71500	92.26579	10.71500	96.22383			0.00	0	0
Total EMM04 SPOT									**0.00**	**0**	**0**
Total For EMM04									**0.00**	**0**	**0**
EMM05 On 17/04/2029 Spot Bond			10.98000	101.52029	10.98000	102.23525			0.00	0	2,666,666,400
Total EMM05 SPOT									**0.00**	**0**	**2,666,666,400**
Total For EMM05									**0.00**	**0**	**2,666,666,400**
EMM06 On 23/06/2025 Spot Bond			10.61500	99.56061	10.61500	100.34161			0.00	0	0
Total EMM06 SPOT									**0.00**	**0**	**0**
Total For EMM06									**0.00**	**0**	**0**
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	101.97341			0.00	0	0
Total EPF002 SPOT									**0.00**	**0**	**0**
Total For EPF002									**0.00**	**0**	**0**
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	100.25200			0.00	0	0
Total EPF004 SPOT									**0.00**	**0**	**0**
Total For EPF004									**0.00**	**0**	**0**
EPF006 On 19/08/2018 Spot Bond				100.00000	0.00000	99.90952			0.00	0	0
Total EPF006 SPOT									**0.00**	**0**	**0**
Total For EPF006									**0.00**	**0**	**0**
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	101.88635			0.00	0	0
Total EPF007 SPOT									**0.00**	**0**	**0**
Total For EPF007									**0.00**	**0**	**0**
EPF008 On 12/09/2019 Spot Bond				100.00000	0.00000	101.66890			0.00	0	0
Total EPF008 SPOT									**0.00**	**0**	**0**
Total For EPF008									**0.00**	**0**	**0**
EPF009 On 30/03/2018 Spot Bond				100.00000	0.00000	101.15544			0.00	0	0
Total EPF009 SPOT									**0.00**	**0**	**0**
Total For EPF009									**0.00**	**0**	**0**
EPF010 On 07/11/2019 Spot Bond				100.00000	0.00000	100.23087			0.00	0	0
Total EPF010 SPOT									**0.00**	**0**	**0**
Total For EPF010									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF01U On 01/09/2018 Spot Bond			100.00000	25.44595	100.00000	25.38293			0.00	0	0
Total EPF01U SPOT									**0.00**	**0**	**0**
Total For EPF01U									**0.00**	**0**	**0**
EPF02U On 01/09/2019 Spot Bond			100.00000	10.42266	100.00000	10.39685			0.00	0	0
Total EPF02U SPOT									**0.00**	**0**	**0**
Total For EPF02U									**0.00**	**0**	**0**
EPFC24 On 22/02/2017 Spot Bond				100.00000	0.00000	99.87448			0.00	0	0
Total EPFC24 SPOT									**0.00**	**0**	**0**
Total For EPFC24									**0.00**	**0**	**0**
EPFC26 On 06/03/2017 Spot Bond				100.00000	0.00000	104.08815			0.00	0	0
Total EPFC26 SPOT									**0.00**	**0**	**0**
Total For EPFC26									**0.00**	**0**	**0**
EPFC27 On 06/09/2017 Spot Bond				100.00000	0.00000	101.70087			0.00	0	0
Total EPFC27 SPOT									**0.00**	**0**	**0**
Total For EPFC27									**0.00**	**0**	**0**
EPFC28 On 04/05/2017 Spot Bond				100.00000	0.00000	100.21992			0.00	0	0
Total EPFC28 SPOT									**0.00**	**0**	**0**
Total For EPFC28									**0.00**	**0**	**0**
EPFC29 On 06/11/2017 Spot Bond				100.00000	0.00000	100.23855			0.00	0	0
Total EPFC29 SPOT									**0.00**	**0**	**0**
Total For EPFC29									**0.00**	**0**	**0**
EQS05 On 25/04/2017 Spot Bond				100.00000	0.00000	100.59338			0.00	0	0
Total EQS05 SPOT									**0.00**	**0**	**0**
Total For EQS05									**0.00**	**0**	**0**
EQS05J On 25/04/2017 Spot Bond			100.00000	86.60132	100.00000	86.40132			0.00	0	0
Total EQS05/JIBAR SPOT									**0.00**	**0**	**0**
Total For EQS05/JIBAR									**0.00**	**0**	**0**
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	96.50650			0.00	0	0
Total EQS06 SPOT									**0.00**	**0**	**0**
Total For EQS06									**0.00**	**0**	**0**
EQS07 On 09/04/2018 Spot Bond			12.65500	98.96137	12.65500	98.92801			0.00	0	0
Total EQS07 SPOT									**0.00**	**0**	**0**
Total For EQS07									**0.00**	**0**	**0**
EQS08A On 04/10/2018 Spot Bond				100.00000	0.00000	99.48944			0.00	0	0
Total EQS08A SPOT									**0.00**	**0**	**0**
Total For EQS08A									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQS08A On 04/10/2018 Spot Bond			100.00000	31.52657	100.00000	31.44849			0.00	0	0
EQS08A On 04/10/2018 Spot Bond			100.00000	31.63674	100.00000	31.55840			0.00	0	0
Total EQS08A/JIBAR SPOT									**0.00**	**0**	**0**
Total For EQS08A/JIBAR									**0.00**	**0**	**0**
ERS3B3 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS3B3 SPOT									**0.00**	**0**	**0**
Total For ERS3B3									**0.00**	**0**	**0**
ERS3B4 On 17/11/2025 Spot Bond				100.00000	0.00000	99.97629			0.00	0	0
Total ERS3B4 SPOT									**0.00**	**0**	**0**
Total For ERS3B4									**0.00**	**0**	**0**
ERS3B5 On 17/11/2025 Spot Bond				100.00000	0.00000	99.97401			0.00	0	0
Total ERS3B5 SPOT									**0.00**	**0**	**0**
Total For ERS3B5									**0.00**	**0**	**0**
ERS3C3 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS3C3 SPOT									**0.00**	**0**	**0**
Total For ERS3C3									**0.00**	**0**	**0**
ERS3C4 On 17/11/2025 Spot Bond				100.00000	0.00000	99.97493			0.00	0	0
Total ERS3C4 SPOT									**0.00**	**0**	**0**
Total For ERS3C4									**0.00**	**0**	**0**
ERS3C5 On 17/11/2025 Spot Bond				100.00000	0.00000	99.97127			0.00	0	0
Total ERS3C5 SPOT									**0.00**	**0**	**0**
Total For ERS3C5									**0.00**	**0**	**0**
ERSA12 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA12 SPOT									**0.00**	**0**	**0**
Total For ERSA12									**0.00**	**0**	**0**
ERSA12 On 25/11/2020 Spot Bond			10.00000	105.45800	10.00000	105.43000			0.00	0	0
Total ERSA12/JIBAR SPOT									**0.00**	**0**	**0**
Total For ERSA12/JIBAR									**0.00**	**0**	**0**
ERSA14 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA14 SPOT									**0.00**	**0**	**0**
Total For ERSA14									**0.00**	**0**	**0**
ERSA15 On 17/11/2025 Spot Bond				100.00000	0.00000	99.97743			0.00	0	0
Total ERSA15 SPOT									**0.00**	**0**	**0**
Total For ERSA15									**0.00**	**0**	**0**
ERSA16 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA16 SPOT									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ERSA16									**0.00**	**0**	**0**
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.97769			0.00	0	0
Total ERSA17 SPOT									**0.00**	**0**	**0**
Total For ERSA17									**0.00**	**0**	**0**
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	99.97834			0.00	0	0
Total ERSA18 SPOT									**0.00**	**0**	**0**
Total For ERSA18									**0.00**	**0**	**0**
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA19 SPOT									**0.00**	**0**	**0**
Total For ERSA19									**0.00**	**0**	**0**
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	100.18594			0.00	0	0
Total ERSA20 SPOT									**0.00**	**0**	**0**
Total For ERSA20									**0.00**	**0**	**0**
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	99.97640			0.00	0	160,000,000
Total ERSA21 SPOT									**0.00**	**0**	**160,000,000**
Total For ERSA21									**0.00**	**0**	**160,000,000**
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	100.37967			0.00	0	0
Total ERSA22 SPOT									**0.00**	**0**	**0**
Total For ERSA22									**0.00**	**0**	**0**
ERSA2 On 17/11/2025 Spot Bond				100.00000	0.00000	99.97657			0.00	0	0
Total ERSA23 SPOT									**0.00**	**0**	**0**
Total For ERSA23									**0.00**	**0**	**0**
ES18 On 20/04/2018 Spot Bond			8.34500	104.01773	8.34500	103.99436			723,678,400,000,000.00	86,720,000,000	43,360,000,000
Total ES18 SPOT									**23,678,400,000,000.00**	**86,720,000,000**	**43,360,000,000**
Total For ES18									**23,678,400,000,000.00**	**86,720,000,000**	**43,360,000,000**
ES18/R On 20/04/2018 Spot Bond			9.25000	103.02592	9.25000	103.00032			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			9.16000	104.40477	9.16000	104.37894			89,862,371,816,000.00	9,810,302,600	2,750,000,000
Total ES23 SPOT									**89,862,371,816,000.00**	**9,810,302,600**	**2,750,000,000**
Total For ES23									**89,862,371,816,000.00**	**9,810,302,600**	**2,750,000,000**
ES23/R On 25/01/2023 Spot Bond			10.00000	100.62191	10.00000	100.59479			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			9.69500	91.95336	9.69500	91.92944			396,525,500,000,000.00	40,900,000,000	22,600,000,000
Total ES26 SPOT									**396,525,500,000,000.00**	**40,900,000,000**	**22,600,000,000**

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 ES26									**6,525,500,000,000.00**	**40,900,000,000**	**22,600,000,000**
ES26/R On 02/04/2026 Spot Bond			7.85000	102.96221	7.85000	102.94043			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			10.25500	81.45663	10.35500	80.78017			245,982,500,000,000.00	121,500,000,000	61,200,000,000
Total ES33 SPOT									**5,982,500,000,000.00**	**121,500,000,000**	**61,200,000,000**
Total For ES33									**5,982,500,000,000.00**	**121,500,000,000**	**61,200,000,000**
ES33/R On 15/09/2033 Spot Bond			7.50000	103.20280	7.50000	103.18181			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			10.50000	85.05976	10.50000	85.03584			231,000,000,000,000.00	22,000,000,000	50,450,000,000
Total ES42 SPOT									**1,000,000,000,000.00**	**22,000,000,000**	**50,450,000,000**
Total For ES42									**1,000,000,000,000.00**	**22,000,000,000**	**50,450,000,000**
ES42/R On 25/04/2042 Spot Bond			8.50000	102.66483	8.50000	102.64135			0.00	0	0
Total ES42/R214 SPOT									**0.00**	**0**	**0**
Total For ES42/R214									**0.00**	**0**	**0**
EXX01 On 19/05/2017 Spot Bond				100.00000	0.00000	99.99340			0.00	0	0
Total EXX01 SPOT									**0.00**	**0**	**0**
Total For EXX01									**0.00**	**0**	**0**
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	98.01491			0.00	0	0
Total EXX02 SPOT									**0.00**	**0**	**0**
Total For EXX02									**0.00**	**0**	**0**
FIF01U On 01/11/2018 Spot Bond			100.00000	29.12501	100.00000	29.05208			0.00	0	0
Total FIF01U SPOT									**0.00**	**0**	**0**
Total For FIF01U									**0.00**	**0**	**0**
FIF02U On 01/11/2018 Spot Bond			100.00000	29.21550	100.00000	29.14234			0.00	0	0
Total FIF02U SPOT									**0.00**	**0**	**0**
Total For FIF02U									**0.00**	**0**	**0**
FIF03U On 01/11/2018 Spot Bond			100.00000	29.33067	100.00000	29.25722			0.00	0	0
Total FIF03U SPOT									**0.00**	**0**	**0**
Total For FIF03U									**0.00**	**0**	**0**
FIF04U On 01/11/2018 Spot Bond			100.00000	29.44584	100.00000	29.37211			0.00	0	0
Total FIF04U SPOT									**0.00**	**0**	**0**
Total For FIF04U									**0.00**	**0**	**0**
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	99.88352			0.00	0	0
Total FIFB04 SPOT									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FIFB04									**0.00**	**0**	**0**
FIFB05 On 28/02/2017 Spot Bond				100.00000	0.00000	102.00601			0.00	0	0
Total FIFB05 SPOT									**0.00**	**0**	**0**
Total For FIFB05									**0.00**	**0**	**0**
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	99.80151			0.00	0	0
Total FIFB06 SPOT									**0.00**	**0**	**0**
Total For FIFB06									**0.00**	**0**	**0**
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	101.98372			0.00	0	0
Total FIFB07 SPOT									**0.00**	**0**	**0**
Total For FIFB07									**0.00**	**0**	**0**
FIFB08 On 31/05/2019 Spot Bond				100.00000	0.00000	101.97533			0.00	0	0
Total FIFB08 SPOT									**0.00**	**0**	**0**
Total For FIFB08									**0.00**	**0**	**0**
FIFB09 On 27/06/2019 Spot Bond				100.00000	0.00000	101.27631			0.00	0	0
Total FIFB09 SPOT									**0.00**	**0**	**0**
Total For FIFB09									**0.00**	**0**	**0**
FIFB10 On 12/09/2019 Spot Bond				100.00000	0.00000	101.90459			0.00	0	0
Total FIFB10 SPOT									**0.00**	**0**	**0**
Total For FIFB10									**0.00**	**0**	**0**
FIFB11 On 07/02/2020 Spot Bond				100.00000	0.00000	100.18121			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	100.07633			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	5.02079	100.00000	5.43355			0.00	0	0
Total FMLA1U SPOT									**0.00**	**0**	**0**
Total For FMLA1U									**0.00**	**0**	**0**
FPA1U On 20/08/2023 Spot Bond			100.00000	0.30004	100.00000	0.29931			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	0.30004	100.00000	0.29931			0.00	0	0
Total FPB1U SPOT									**0.00**	**0**	**0**
Total For FPB1U									**0.00**	**0**	**0**
FR002U On 02/08/2023 Spot Bond			100.00000	10.96903	100.00000	10.94156			0.00	0	0
Total FR002U SPOT									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FR002U									**0.00**	**0**	**0**
FR003U On 02/08/2023 Spot Bond			100.00000	10.68456	100.00000	10.65781			0.00	0	0
Total FR003U SPOT									**0.00**	**0**	**0**
Total For FR003U									**0.00**	**0**	**0**
FR2A4A On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4A SPOT									**0.00**	**0**	**0**
Total For FR2A4A									**0.00**	**0**	**0**
FR2A4B On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4B SPOT									**0.00**	**0**	**0**
Total For FR2A4B									**0.00**	**0**	**0**
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4C SPOT									**0.00**	**0**	**0**
Total For FR2A4C									**0.00**	**0**	**0**
FR2A4D On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4D SPOT									**0.00**	**0**	**0**
Total For FR2A4D									**0.00**	**0**	**0**
FRB05 On 21/12/2018 Spot Bond			9.55500	99.58999	9.55500	99.56446			0.00	0	380,000,000
Total FRB05 SPOT									**0.00**	**0**	**380,000,000**
Total For FRB05									**0.00**	**0**	**380,000,000**
FRB09 On 10/06/2017 Spot Bond				100.00000	0.00000	101.47125			0.00	0	0
Total FRB09 SPOT									**0.00**	**0**	**0**
Total For FRB09									**0.00**	**0**	**0**
FRB11 On 11/12/2022 Spot Bond				100.00000	0.00000	102.84073			0.00	0	0
Total FRB11 SPOT									**0.00**	**0**	**0**
Total For FRB11									**0.00**	**0**	**0**
FRB12 On 02/06/2024 Spot Bond				100.00000	0.00000	102.01082			0.00	0	0
Total FRB12 SPOT									**0.00**	**0**	**0**
Total For FRB12									**0.00**	**0**	**0**
FRB13 On 02/06/2026 Spot Bond				100.00000	0.00000	97.95059			0.00	0	0
Total FRB13 SPOT									**0.00**	**0**	**0**
Total For FRB13									**0.00**	**0**	**0**
FRB14 On 02/06/2026 Spot Bond			11.01000	96.29920	11.01000	98.67345			0.00	0	0
Total FRB14 SPOT									**0.00**	**0**	**0**
Total For FRB14									**0.00**	**0**	**0**
FRB15 On 06/03/2025 Spot Bond				100.00000	0.00000	102.92568			0.00	0	0
Total FRB15 SPOT									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRB15									**0.00**	**0**	**0**
FRB16 On 08/07/2025 Spot Bond				100.00000	0.00000	101.00406			0.00	0	0
Total FRB16 SPOT									**0.00**	**0**	**0**
Total For FRB16									**0.00**	**0**	**0**
FRB17 On 08/01/2027 Spot Bond				100.00000	0.00000	101.15893			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	12.05278	100.00000	12.02293			0.00	0	0
Total FRB17/JIBAR SPOT									**0.00**	**0**	**0**
Total For FRB17/JIBAR									**0.00**	**0**	**0**
FRB18 On 13/04/2026 Spot Bond				100.00000	0.00000	101.39804			0.00	0	0
Total FRB18 SPOT									**0.00**	**0**	**0**
Total For FRB18									**0.00**	**0**	**0**
FRB19 On 14/04/2021 Spot Bond			11.71000	106.27840	11.71000	106.24518			0.00	0	0
Total FRB19 SPOT									**0.00**	**0**	**0**
Total For FRB19									**0.00**	**0**	**0**
FRB20 On 15/04/2026 Spot Bond				100.00000	0.00000	102.62871			0.00	0	0
Total FRB20 SPOT									**0.00**	**0**	**0**
Total For FRB20									**0.00**	**0**	**0**
FRB21 On 24/11/2021 Spot Bond				100.00000	0.00000	102.58541			0.00	0	0
Total FRB21 SPOT									**0.00**	**0**	**0**
Total For FRB21									**0.00**	**0**	**0**
FRB22 On 08/12/2022 Spot Bond				100.00000	0.00000	102.16906			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			10.45500	104.40652	10.45500	104.37729			0.00	0	0
Total FRBC21 SPOT									**0.00**	**0**	**0**
Total For FRBC21									**0.00**	**0**	**0**
FRBC2: On 21/12/2018 Spot Bond				100.00000	0.00000	101.63107			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			3.00000	137.39817	3.00000	140.51260			0.00	0	0
Total FRBI22 SPOT									**0.00**	**0**	**0**
Total For FRBI22									**0.00**	**0**	**0**
FRBI23 On 07/12/2023 Spot Bond			3.29000	114.45418	3.29000	276.43375			0.00	0	0
Total FRBI23 SPOT									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRBI23									**0.00**	**0**	**0**
FRBI25 On 31/01/2025 Spot Bond			3.48000	108.34474	3.48000	115.14540			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			3.63000	91.64583	3.63000	161.28289			0.00	0	0
Total FRBI28 SPOT									**0.00**	**0**	**0**
Total For FRBI28									**0.00**	**0**	**0**
FRBI33 On 07/12/2033 Spot Bond			3.86000	95.64415	3.86000	195.60151			0.00	0	0
Total FRBI33 SPOT									**0.00**	**0**	**0**
Total For FRBI33									**0.00**	**0**	**0**
FRBI46 On 31/03/2046 Spot Bond			3.93000	92.31705	3.93000	92.10744			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			3.89000	95.34384	3.89000	95.08119			0.00	0	0
Total FRBI50 SPOT									**0.00**	**0**	**0**
Total For FRBI50									**0.00**	**0**	**0**
FRBZ0[illegible] On 30/11/2020 Spot Bond			7.10500	77.12816	7.10500	76.05460			0.00	0	0
Total FRBZ01 SPOT									**0.00**	**0**	**0**
Total For FRBZ01									**0.00**	**0**	**0**
FRBZ02 On 28/10/2024 Spot Bond			9.19800	50.81696	9.19800	49.43944			0.00	0	0
Total FRBZ02 SPOT									**0.00**	**0**	**0**
Total For FRBZ02									**0.00**	**0**	**0**
FRBZ03 On 10/12/2024 Spot Bond			9.45000	49.39549	9.45000	47.99589			0.00	0	0
Total FRBZ03 SPOT									**0.00**	**0**	**0**
Total For FRBZ03									**0.00**	**0**	**0**
FRC04U On 15/03/2017 Spot Bond			100.00000	93.35038	100.00000	93.11224			0.00	0	0
Total FRC04U SPOT									**0.00**	**0**	**0**
Total For FRC04U									**0.00**	**0**	**0**
FRC05U On 13/10/2018 Spot Bond			100.00000	30.68778	100.00000	30.61179			0.00	0	0
Total FRC05U SPOT									**0.00**	**0**	**0**
Total For FRC05U									**0.00**	**0**	**0**
FRC06U On 31/12/2017 Spot Bond			100.00000	62.94758	100.00000	62.79170			0.00	0	0
Total FRC06U SPOT									**0.00**	**0**	**0**
Total For FRC06U									**0.00**	**0**	**0**
FRC107 On 03/06/2021 Spot Bond				100.00000	0.00000	102.32858			0.00	0	0
Total FRC107 SPOT									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC107									**0.00**	**0**	**0**
FRC10 On 20/06/2017 Spot Bond				100.00000	0.00000	101.73796			0.00	0	0
Total FRC109 SPOT									**0.00**	**0**	**0**
Total For FRC109									**0.00**	**0**	**0**
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	101.53325			0.00	0	0
Total FRC112 SPOT									**0.00**	**0**	**0**
Total For FRC112									**0.00**	**0**	**0**
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	101.66240			0.00	0	0
Total FRC113 SPOT									**0.00**	**0**	**0**
Total For FRC113									**0.00**	**0**	**0**
FRC11 On 20/06/2017 Spot Bond			7.47000	99.93979	7.47000	98.00000			0.00	0	0
Total FRC115 SPOT									**0.00**	**0**	**0**
Total For FRC115									**0.00**	**0**	**0**
FRC11 On 20/06/2017 Spot Bond			7.47000	99.93979	7.47000	100.00000			0.00	0	0
Total FRC116 SPOT									**0.00**	**0**	**0**
Total For FRC116									**0.00**	**0**	**0**
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC118 SPOT									**0.00**	**0**	**0**
Total For FRC118									**0.00**	**0**	**0**
FRC11 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC119 SPOT									**0.00**	**0**	**0**
Total For FRC119									**0.00**	**0**	**0**
FRC12 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC120 SPOT									**0.00**	**0**	**0**
Total For FRC120									**0.00**	**0**	**0**
FRC12 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC121 SPOT									**0.00**	**0**	**0**
Total For FRC121									**0.00**	**0**	**0**
FRC12 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC122 SPOT									**0.00**	**0**	**0**
Total For FRC122									**0.00**	**0**	**0**
FRC12 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC123 SPOT									**0.00**	**0**	**0**
Total For FRC123									**0.00**	**0**	**0**
FRC12 On 20/06/2017 Spot Bond				100.00000	0.00000	101.63563			0.00	0	0
Total FRC124 SPOT									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC124									**0.00**	**0**	**0**
FRC12! On 20/09/2017 Spot Bond			6.00000	99.95174	6.00000	100.00000			0.00	0	0
Total FRC125 SPOT									**0.00**	**0**	**0**
Total For FRC125									**0.00**	**0**	**0**
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC126 SPOT									**0.00**	**0**	**0**
Total For FRC126									**0.00**	**0**	**0**
FRC12' On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC127 SPOT									**0.00**	**0**	**0**
Total For FRC127									**0.00**	**0**	**0**
FRC12(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC128 SPOT									**0.00**	**0**	**0**
Total For FRC128									**0.00**	**0**	**0**
FRC12! On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC129 SPOT									**0.00**	**0**	**0**
Total For FRC129									**0.00**	**0**	**0**
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC130 SPOT									**0.00**	**0**	**0**
Total For FRC130									**0.00**	**0**	**0**
FRC13' On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC131 SPOT									**0.00**	**0**	**0**
Total For FRC131									**0.00**	**0**	**0**
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC132 SPOT									**0.00**	**0**	**0**
Total For FRC132									**0.00**	**0**	**0**
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC133 SPOT									**0.00**	**0**	**0**
Total For FRC133									**0.00**	**0**	**0**
FRC13- On 20/09/2017 Spot Bond				100.00000	0.00000	102.07573			0.00	0	0
Total FRC134 SPOT									**0.00**	**0**	**0**
Total For FRC134									**0.00**	**0**	**0**
FRC13! On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC135 SPOT									**0.00**	**0**	**0**
Total For FRC135									**0.00**	**0**	**0**
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC136 SPOT									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC136									**0.00**	**0**	**0**
FRC13' On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC137 SPOT									**0.00**	**0**	**0**
Total For FRC137									**0.00**	**0**	**0**
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC138 SPOT									**0.00**	**0**	**0**
Total For FRC138									**0.00**	**0**	**0**
FRC13(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC139 SPOT									**0.00**	**0**	**0**
Total For FRC139									**0.00**	**0**	**0**
FRC14(On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC140 SPOT									**0.00**	**0**	**0**
Total For FRC140									**0.00**	**0**	**0**
FRC14' On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC141 SPOT									**0.00**	**0**	**0**
Total For FRC141									**0.00**	**0**	**0**
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC142 SPOT									**0.00**	**0**	**0**
Total For FRC142									**0.00**	**0**	**0**
FRC14: On 20/09/2017 Spot Bond			100.09221	64.08795	100.09221	63.92912			0.00	0	0
Total FRC143 SPOT									**0.00**	**0**	**0**
Total For FRC143									**0.00**	**0**	**0**
FRC14< On 20/09/2017 Spot Bond				100.00000	0.00000	101.50481			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	105.56007			0.00	0	0
Total FRC145 SPOT									**0.00**	**0**	**0**
Total For FRC145									**0.00**	**0**	**0**
FRC15(On 20/09/2017 Spot Bond				100.00000	0.00000	101.63079			0.00	0	0
Total FRC150 SPOT									**0.00**	**0**	**0**
Total For FRC150									**0.00**	**0**	**0**
FRC15' On 20/09/2017 Spot Bond			5.76400	97.12079	5.76400	98.00000			0.00	0	0
Total FRC151 SPOT									**0.00**	**0**	**0**
Total For FRC151									**0.00**	**0**	**0**
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.64657			0.00	0	0
Total FRC152 SPOT									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC152									**0.00**	**0**	**0**
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.52216			0.00	0	0
Total FRC153 SPOT									**0.00**	**0**	**0**
Total For FRC153									**0.00**	**0**	**0**
FRC15- On 20/12/2017 Spot Bond				100.00000	0.00000	101.56469			0.00	0	0
Total FRC154 SPOT									**0.00**	**0**	**0**
Total For FRC154									**0.00**	**0**	**0**
FRC15! On 20/12/2017 Spot Bond				100.00000	0.00000	101.98157			0.00	0	0
Total FRC155 SPOT									**0.00**	**0**	**0**
Total For FRC155									**0.00**	**0**	**0**
FRC16' On 20/12/2017 Spot Bond				100.00000	0.00000	101.54106			0.00	0	0
Total FRC161 SPOT									**0.00**	**0**	**0**
Total For FRC161									**0.00**	**0**	**0**
FRC16: On 14/12/2018 Spot Bond			13.22500	81.52980	13.22500	81.50034			0.00	0	0
Total FRC162 SPOT									**0.00**	**0**	**0**
Total For FRC162									**0.00**	**0**	**0**
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.46555			0.00	0	0
Total FRC163 SPOT									**0.00**	**0**	**0**
Total For FRC163									**0.00**	**0**	**0**
FRC16(On 20/03/2018 Spot Bond				100.00000	0.00000	101.46713			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	102.03695			0.00	0	0
Total FRC167 SPOT									**0.00**	**0**	**0**
Total For FRC167									**0.00**	**0**	**0**
FRC16(On 20/06/2018 Spot Bond				100.00000	0.00000	101.47403			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			3.97500	107.41990	3.97500	111.11001			0.00	0	0
Total FRC169 SPOT									**0.00**	**0**	**0**
Total For FRC169									**0.00**	**0**	**0**
FRC17(On 20/06/2018 Spot Bond				100.00000	0.00000	101.58051			0.00	0	0
Total FRC170 SPOT									**0.00**	**0**	**0**
Total For FRC170									**0.00**	**0**	**0**
FRC17' On 20/06/2018 Spot Bond				100.00000	0.00000	101.58051			0.00	0	0
Total FRC171 SPOT									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC171									**0.00**	**0**	**0**
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	102.35661			0.00	0	0
Total FRC172 SPOT									**0.00**	**0**	**0**
Total For FRC172									**0.00**	**0**	**0**
FRC17: On 30/06/2017 Spot Bond				100.00000	0.00000	101.31178			0.00	0	0
Total FRC173 SPOT									**0.00**	**0**	**0**
Total For FRC173									**0.00**	**0**	**0**
FRC17- On 20/06/2018 Spot Bond				100.00000	0.00000	101.58051			0.00	0	0
Total FRC174 SPOT									**0.00**	**0**	**0**
Total For FRC174									**0.00**	**0**	**0**
FRC17(On 20/09/2018 Spot Bond				100.00000	0.00000	101.50166			0.00	0	0
Total FRC176 SPOT									**0.00**	**0**	**0**
Total For FRC176									**0.00**	**0**	**0**
FRC17' On 20/09/2018 Spot Bond				100.00000	0.00000	101.47172			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	100.30142			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	101.68559			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	108.11433			0.00	0	0
Total FRC181 SPOT									**0.00**	**0**	**0**
Total For FRC181									**0.00**	**0**	**0**
FRC18: On 26/01/2021 Spot Bond				100.00000	0.00000	100.61263			0.00	0	0
Total FRC182 SPOT									**0.00**	**0**	**0**
Total For FRC182									**0.00**	**0**	**0**
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.90299			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	100.00000			0.00	0	0
Total FRC184 SPOT									**0.00**	**0**	**0**
Total For FRC184									**0.00**	**0**	**0**
FRC18! On 20/12/2018 Spot Bond				100.00000	0.00000	101.90142			0.00	0	0
Total FRC185 SPOT									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC185									**0.00**	**0**	**0**
FRC18(On 20/03/2019 Spot Bond				100.00000	0.00000	101.56483			0.00	0	0
Total FRC188 SPOT									**0.00**	**0**	**0**
Total For FRC188									**0.00**	**0**	**0**
FRC18(On 20/03/2019 Spot Bond				100.00000	0.00000	101.56483			0.00	0	0
Total FRC189 SPOT									**0.00**	**0**	**0**
Total For FRC189									**0.00**	**0**	**0**
FRC19 On 02/04/2017 Spot Bond				100.00000	0.00000	101.08483			0.00	0	0
Total FRC191 SPOT									**0.00**	**0**	**0**
Total For FRC191									**0.00**	**0**	**0**
FRC19(On 02/04/2019 Spot Bond				100.00000	0.00000	101.13499			0.00	0	0
Total FRC192 SPOT									**0.00**	**0**	**0**
Total For FRC192									**0.00**	**0**	**0**
FRC19(On 25/11/2020 Spot Bond			10.00000	105.45800	10.00000	105.43000			0.00	0	0
Total FRC193/JIBAR SPOT									**0.00**	**0**	**0**
Total For FRC193/JIBAR									**0.00**	**0**	**0**
FRC19(On 20/06/2024 Spot Bond				100.00000	0.00000	101.64008			0.00	0	0
Total FRC195 SPOT									**0.00**	**0**	**0**
Total For FRC195									**0.00**	**0**	**0**
FRC20(On 17/04/2017 Spot Bond				100.00000	0.00000	100.78350			0.00	0	0
Total FRC200 SPOT									**0.00**	**0**	**0**
Total For FRC200									**0.00**	**0**	**0**
FRC20(On 17/04/2017 Spot Bond				100.00000	0.00000	100.78350			0.00	0	0
Total FRC202 SPOT									**0.00**	**0**	**0**
Total For FRC202									**0.00**	**0**	**0**
FRC20(On 06/05/2017 Spot Bond				100.00000	0.00000	100.26672			0.00	0	0
Total FRC204 SPOT									**0.00**	**0**	**0**
Total For FRC204									**0.00**	**0**	**0**
FRC20(On 06/05/2017 Spot Bond			8.75000	100.31181	8.75000	100.28821			0.00	0	0
Total FRC205 SPOT									**0.00**	**0**	**0**
Total For FRC205									**0.00**	**0**	**0**
FRC20(On 20/06/2019 Spot Bond				100.00000	0.00000	101.53954			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	12.62025	100.00000	12.58900			0.00	0	0
Total FRC207 SPOT									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC207									**0.00**	**0**	**0**
FRC20(On 20/09/2021 Spot Bond			100.00000	11.71898	100.00000	11.68997			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	97.54874			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	19.78332	100.00000	19.73433			0.00	0	0
FRC21(On 20/12/2019 Spot Bond				100.00000	0.00000	101.61193			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	85.27646	100.00000	85.07952			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	100.23503			0.00	0	0
Total FRC212 SPOT									**0.00**	**0**	**0**
Total For FRC212									**0.00**	**0**	**0**
FRC21: On 04/06/2021 Spot Bond			100.00000	13.90524	100.00000	13.87081			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	56.94340	100.00000	56.80080			0.00	0	0
Total FRC214 SPOT									**0.00**	**0**	**0**
Total For FRC214									**0.00**	**0**	**0**
FRC21! On 07/11/2019 Spot Bond				100.00000	0.00000	100.23499			0.00	0	0
Total FRC215 SPOT									**0.00**	**0**	**0**
Total For FRC215									**0.00**	**0**	**0**
FRC21(On 07/11/2017 Spot Bond			100.00000	56.92839	100.00000	56.78583			0.00	0	0
Total FRC216 SPOT									**0.00**	**0**	**0**
Total For FRC216									**0.00**	**0**	**0**
FRC21' On 07/11/2017 Spot Bond				100.00000	0.00000	100.23450			0.00	0	0
Total FRC217 SPOT									**0.00**	**0**	**0**
Total For FRC217									**0.00**	**0**	**0**
FRC21(On 07/11/2017 Spot Bond				100.00000	0.00000	100.22459			0.00	0	0
Total FRC218 SPOT									**0.00**	**0**	**0**
Total For FRC218									**0.00**	**0**	**0**
FRC21(On 04/11/2019 Spot Bond				100.00000	0.00000	100.26515			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRC219 SPOT									**0.00**	**0**	**0**
Total For FRC219									**0.00**	**0**	**0**
FRC22(On 04/11/2017 Spot Bond				100.00000	0.00000	100.25154			0.00	0	0
Total FRC220 SPOT									**0.00**	**0**	**0**
Total For FRC220									**0.00**	**0**	**0**
FRC22 On 31/01/2022 Spot Bond			3.33000	138.43099	3.33000	138.40243			0.00	0	0
Total FRC221 SPOT									**0.00**	**0**	**0**
Total For FRC221									**0.00**	**0**	**0**
FRC22 On 20/05/2020 Spot Bond				100.00000	0.00000	99.90376			0.00	0	0
Total FRC225 SPOT									**0.00**	**0**	**0**
Total For FRC225									**0.00**	**0**	**0**
FRC22 On 30/03/2017 Spot Bond				100.00000	0.00000	101.40939			0.00	0	0
Total FRC229 SPOT									**0.00**	**0**	**0**
Total For FRC229									**0.00**	**0**	**0**
FRC23(On 20/06/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC230 SPOT									**0.00**	**0**	**0**
Total For FRC230									**0.00**	**0**	**0**
FRC23 On 25/06/2018 Spot Bond				100.00000	0.00000	101.24392			0.00	0	0
Total FRC231 SPOT									**0.00**	**0**	**0**
Total For FRC231									**0.00**	**0**	**0**
FRC23 On 31/01/2022 Spot Bond			4.19000	133.10256	4.19000	133.07197			0.00	0	0
Total FRC233 SPOT									**0.00**	**0**	**0**
Total For FRC233									**0.00**	**0**	**0**
FRC23 On 20/12/2020 Spot Bond				100.00000	0.00000	102.28231			0.00	0	0
Total FRC234 SPOT									**0.00**	**0**	**0**
Total For FRC234									**0.00**	**0**	**0**
FRC23 On 26/01/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC235 SPOT									**0.00**	**0**	**0**
Total For FRC235									**0.00**	**0**	**0**
FRC23(On 08/02/2020 Spot Bond				100.00000	0.00000	104.27170			0.00	0	0
Total FRC236 SPOT									**0.00**	**0**	**0**
Total For FRC236									**0.00**	**0**	**0**
FRC23 On 19/10/2020 Spot Bond				100.00000	0.00000	111.87564			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	104.87186			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	112.92012			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	112.54487			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	104.01326			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	103.61740			0.00	0	0
Total FRC242 SPOT									**0.00**	**0**	**0**
Total For FRC242									**0.00**	**0**	**0**
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	101.52491			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	105.56319			0.00	0	0
Total FRC244 SPOT									**0.00**	**0**	**0**
Total For FRC244									**0.00**	**0**	**0**
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	101.51008			0.00	0	0
Total FRC245 SPOT									**0.00**	**0**	**0**
Total For FRC245									**0.00**	**0**	**0**
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	101.21994			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	104.29181			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	92.81095			0.00	0	0
Total FRC248 SPOT									**0.00**	**0**	**0**
Total For FRC248									**0.00**	**0**	**0**
FRC24 On 19/10/2020 Spot Bond				100.00000	0.00000	110.51330			0.00	0	0
Total FRC249 SPOT									**0.00**	**0**	**0**
Total For FRC249									**0.00**	**0**	**0**
FRC25 On 19/10/2020 Spot Bond				100.00000	0.00000	90.99510			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRC250 SPOT									**0.00**	**0**	**0**
Total For FRC250									**0.00**	**0**	**0**
FRC25 On 13/02/2022 Spot Bond				100.00000	0.00000	100.02758			0.00	0	0
Total FRC251 SPOT									**0.00**	**0**	**0**
Total For FRC251									**0.00**	**0**	**0**
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.76785			0.00	0	0
Total FRC46 SPOT									**0.00**	**0**	**0**
Total For FRC46									**0.00**	**0**	**0**
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	100.45991			0.00	0	0
Total FRC61 SPOT									**0.00**	**0**	**0**
Total For FRC61									**0.00**	**0**	**0**
FRC66 On 31/01/2022 Spot Bond			3.86000	109.27922	3.86000	135.08901			0.00	0	0
Total FRC66 SPOT									**0.00**	**0**	**0**
Total For FRC66									**0.00**	**0**	**0**
FRC69 On 31/01/2022 Spot Bond			3.91000	102.84296	3.91000	134.78116			0.00	0	0
Total FRC69 SPOT									**0.00**	**0**	**0**
Total For FRC69									**0.00**	**0**	**0**
FRC71 On 31/01/2022 Spot Bond			3.89000	101.21894	3.89000	134.90420			0.00	0	0
Total FRC71 SPOT									**0.00**	**0**	**0**
Total For FRC71									**0.00**	**0**	**0**
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	100.50666			0.00	0	0
Total FRC76 SPOT									**0.00**	**0**	**0**
Total For FRC76									**0.00**	**0**	**0**
FRC94A On 20/03/2017 Spot Bond				100.00000	0.00000	101.60110			0.00	0	0
Total FRC94A SPOT									**0.00**	**0**	**0**
Total For FRC94A									**0.00**	**0**	**0**
FRC96A On 20/03/2017 Spot Bond				100.00000	0.00000	101.59952			0.00	0	0
Total FRC96A SPOT									**0.00**	**0**	**0**
Total For FRC96A									**0.00**	**0**	**0**
FRD013 On 31/10/2020 Spot Bond				100.00000	0.00000	100.53236			0.00	0	0
Total FRD013 SPOT									**0.00**	**0**	**0**
Total For FRD013									**0.00**	**0**	**0**
FRD01U On 22/12/2018 Spot Bond			100.00000	30.54945	100.00000	30.47380			0.00	0	0
Total FRD01U SPOT									**0.00**	**0**	**0**
Total For FRD01U									**0.00**	**0**	**0**
FRD09I On 26/06/2017 Spot Bond			100.00000	92.30622	100.00000	92.07430			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRD09U SPOT									**0.00**	**0**	**0**
Total For FRD09U									**0.00**	**0**	**0**
FRD13I On 31/12/2019 Spot Bond			100.00000	19.00292	100.00000	18.95586			0.00	0	0
Total FRD13U SPOT									**0.00**	**0**	**0**
Total For FRD13U									**0.00**	**0**	**0**
FRD15I On 31/12/2021 Spot Bond			100.00000	13.38087	100.00000	13.34773			0.00	0	0
Total FRD15U SPOT									**0.00**	**0**	**0**
Total For FRD15U									**0.00**	**0**	**0**
FRI33 On 28/02/2033 Spot Bond			3.77000	84.78973	3.77000	85.43614			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			3.79000	99.88563	3.79000	99.88274			0.00	0	0
Total FRI38 SPOT									**0.00**	**0**	**0**
Total For FRI38									**0.00**	**0**	**0**
FRJ17 On 04/04/2017 Spot Bond				100.00000	0.00000	101.18188			0.00	0	225,000,000
Total FRJ17 SPOT									**0.00**	**0**	**225,000,000**
Total For FRJ17									**0.00**	**0**	**225,000,000**
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	100.46384			0.00	0	200,000,000
Total FRJ18 SPOT									**0.00**	**0**	**200,000,000**
Total For FRJ18									**0.00**	**0**	**200,000,000**
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	101.17415			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	100.45701			0.00	0	0
Total FRJ20 SPOT									**0.00**	**0**	**0**
Total For FRJ20									**0.00**	**0**	**0**
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.67152			0.00	0	0
Total FRJ21 SPOT									**0.00**	**0**	**0**
Total For FRJ21									**0.00**	**0**	**0**
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	102.89802			0.00	0	0
Total FRJ25 SPOT									**0.00**	**0**	**0**
Total For FRJ25									**0.00**	**0**	**0**
FRJ27 On 25/01/2027 Spot Bond				100.00000	0.00000	100.34908			0.00	0	0
Total FRJ27 SPOT									**0.00**	**0**	**0**
Total For FRJ27									**0.00**	**0**	**0**
FRS01I On 13/05/2021 Spot Bond			100.00000	5.30644	100.00000	5.29624			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS01U SPOT									**0.00**	**0**	**0**
Total For FRS01U									**0.00**	**0**	**0**
FRS02U On 13/05/2021 Spot Bond			100.00000	5.30644	100.00000	5.29624			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			2.22800	85.87686	2.22800	115.98245			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			2.62000	111.30900	2.62000	120.63116			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			10.38000	100.71418	10.38000	100.68551			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			10.38000	100.71418	10.38000	100.68551			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			2.76000	108.60989	2.76000	117.89333			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			2.87000	221.67279	2.87000	221.62986			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			2.73000	118.49627	2.73000	118.47374			0.00	0	0
Total FRS110 SPOT									**0.00**	**0**	**0**
Total For FRS110									**0.00**	**0**	**0**
FRS112 On 07/12/2033 Spot Bond			2.90000	220.82403	2.90000	220.78112			0.00	0	0
Total FRS112 SPOT									**0.00**	**0**	**0**
Total For FRS112									**0.00**	**0**	**0**
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	100.52373			0.00	0	0
Total FRS113 SPOT									**0.00**	**0**	**0**
Total For FRS113									**0.00**	**0**	**0**
FRS114 On 31/01/2025 Spot Bond			3.23000	117.26962	3.23000	117.24572			0.00	0	0
Total FRS114 SPOT									**0.00**	**0**	**0**
Total For FRS114									**0.00**	**0**	**0**
FRS115 On 31/03/2038 Spot Bond			2.92500	114.78342	2.92500	114.76099			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS115 SPOT									**0.00**	**0**	**0**
Total For FRS115									**0.00**	**0**	**0**
FRS11 On 31/01/2038 Spot Bond			2.92500	114.78342	2.92500	114.76099			0.00	0	0
Total FRS119 SPOT									**0.00**	**0**	**0**
Total For FRS119									**0.00**	**0**	**0**
FRS12 On 07/12/2033 Spot Bond			3.02000	120.48477	3.02000	217.42536			0.00	0	0
Total FRS120 SPOT									**0.00**	**0**	**0**
Total For FRS120									**0.00**	**0**	**0**
FRS12 On 07/12/2033 Spot Bond			3.07000	216.08847	3.07000	216.04547			0.00	0	0
Total FRS121 SPOT									**0.00**	**0**	**0**
Total For FRS121									**0.00**	**0**	**0**
FRS12 On 31/01/2025 Spot Bond			2.76000	106.22552	2.76000	106.20524			0.00	0	0
Total FRS122 SPOT									**0.00**	**0**	**0**
Total For FRS122									**0.00**	**0**	**0**
FRS12 On 07/12/2033 Spot Bond			3.10000	169.90184	3.10000	215.22266			0.00	0	0
Total FRS123 SPOT									**0.00**	**0**	**0**
Total For FRS123									**0.00**	**0**	**0**
FRS12 On 31/01/2038 Spot Bond			3.83500	99.19641	3.83500	99.17457			0.00	0	0
Total FRS124 SPOT									**0.00**	**0**	**0**
Total For FRS124									**0.00**	**0**	**0**
FRS12 On 31/03/2028 Spot Bond			3.37000	105.00678	3.37000	165.26621			0.00	0	0
Total FRS126 SPOT									**0.00**	**0**	**0**
Total For FRS126									**0.00**	**0**	**0**
FRS12 On 31/01/2038 Spot Bond			3.65000	89.16769	3.65000	102.12553			0.00	0	0
Total FRS127 SPOT									**0.00**	**0**	**0**
Total For FRS127									**0.00**	**0**	**0**
FRS12 On 31/03/2028 Spot Bond			3.36000	105.13366	3.36000	165.42167			0.00	0	0
Total FRS129 SPOT									**0.00**	**0**	**0**
Total For FRS129									**0.00**	**0**	**0**
FRS13 On 11/05/2017 Spot Bond			100.00000		100.00000	0.00000			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			3.42000	164.52568	3.42000	164.49141			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			3.61000	201.84686	3.61000	201.80374			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	90.30345			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			3.58000	89.85797	3.58000	103.26979			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			3.83500	86.24270	3.83500	99.17457			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			3.36000	106.99039	3.36000	106.96822			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			3.23000	167.49224	3.23000	167.45819			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			3.38000	207.76776	3.38000	207.72467			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			3.36000	165.45587	3.36000	165.42167			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			3.36000	165.45587	3.36000	165.42167			0.00	0	0
Total FRS143 SPOT									**0.00**	**0**	**0**
Total For FRS143									**0.00**	**0**	**0**
FRS14 On 21/05/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS144 SPOT									**0.00**	**0**	**0**
Total For FRS144									**0.00**	**0**	**0**
FRS14 On 31/03/2028 Spot Bond			3.65000	96.97953	3.65000	160.98111			0.00	0	0
Total FRS145 SPOT									**0.00**	**0**	**0**
Total For FRS145									**0.00**	**0**	**0**
FRS14 On 31/01/2025 Spot Bond			3.53000	114.75474	3.53000	114.73041			0.00	0	0
Total FRS146 SPOT									**0.00**	**0**	**0**
Total For FRS146									**0.00**	**0**	**0**
FRS14 On 31/01/2022 Spot Bond			3.03000	140.34708	3.03000	140.31924			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS147 SPOT									**0.00**	**0**	**0**
Total For FRS147									**0.00**	**0**	**0**
FRS14 On 06/05/2021 Spot Bond				100.00000	0.00000	112.17900			0.00	0	0
Total FRS148 SPOT									**0.00**	**0**	**0**
Total For FRS148									**0.00**	**0**	**0**
FRS14 On 31/03/2028 Spot Bond			3.71000	160.11432	3.71000	160.07970			0.00	0	0
Total FRS149 SPOT									**0.00**	**0**	**0**
Total For FRS149									**0.00**	**0**	**0**
FRS15 On 31/03/2028 Spot Bond			3.75000	159.51669	3.75000	159.48203			0.00	0	0
Total FRS150 SPOT									**0.00**	**0**	**0**
Total For FRS150									**0.00**	**0**	**0**
FRS15 On 31/01/2025 Spot Bond			3.50000	115.00348	3.50000	114.97921			0.00	0	0
Total FRS151 SPOT									**0.00**	**0**	**0**
Total For FRS151									**0.00**	**0**	**0**
FRS15 On 31/03/2028 Spot Bond			3.72000	159.96466	3.72000	159.93005			0.00	0	0
Total FRS152 SPOT									**0.00**	**0**	**0**
Total For FRS152									**0.00**	**0**	**0**
FRS15 On 31/03/2028 Spot Bond			3.76000	159.36767	3.76000	159.33301			0.00	0	0
Total FRS153 SPOT									**0.00**	**0**	**0**
Total For FRS153									**0.00**	**0**	**0**
FRS15 On 08/08/2017 Spot Bond				100.00000	0.00000	100.18520			0.00	0	0
Total FRS154 SPOT									**0.00**	**0**	**0**
Total For FRS154									**0.00**	**0**	**0**
FRS15 On 19/09/2017 Spot Bond				100.00000	0.00000	101.32672			0.00	0	0
Total FRS155 SPOT									**0.00**	**0**	**0**
Total For FRS155									**0.00**	**0**	**0**
FRS15 On 03/10/2017 Spot Bond				100.00000	0.00000	100.99535			0.00	0	0
Total FRS156 SPOT									**0.00**	**0**	**0**
Total For FRS156									**0.00**	**0**	**0**
FRS36 On 07/12/2023 Spot Bond			2.65000	118.71663	2.65000	286.73352			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			2.54000	119.46816	2.54000	288.54956			0.00	0	0
Total FRS37 SPOT									**0.00**	**0**	**0**
Total For FRS37									**0.00**	**0**	**0**
FRS43 On 07/12/2023 Spot Bond			3.26000	114.64986	3.26000	276.90657			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS43 SPOT									**0.00**	**0**	**0**
Total For FRS43									**0.00**	**0**	**0**
FRS46 On 31/01/2022 Spot Bond			2.99000	99.03097	2.99000	140.57712			0.00	0	0
Total FRS46 SPOT									**0.00**	**0**	**0**
Total For FRS46									**0.00**	**0**	**0**
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.51012			0.00	0	0
Total FRS49 SPOT									**0.00**	**0**	**0**
Total For FRS49									**0.00**	**0**	**0**
FRS51 On 31/01/2022 Spot Bond			2.52000	143.67465	2.52000	143.64815			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	100.25961			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			2.60000	117.46005	2.60000	117.43815			0.00	0	0
Total FRS64 SPOT									**0.00**	**0**	**0**
Total For FRS64									**0.00**	**0**	**0**
FRS69 On 31/05/2017 Spot Bond			104.97509	99.29625	104.97509	99.01650			0.00	0	0
Total FRS69 SPOT									**0.00**	**0**	**0**
Total For FRS69									**0.00**	**0**	**0**
FRS73 On 12/06/2017 Spot Bond			101.07593	97.12197	101.07593	96.86650			0.00	0	0
Total FRS73 SPOT									**0.00**	**0**	**0**
Total For FRS73									**0.00**	**0**	**0**
FRS74 On 14/06/2017 Spot Bond			100.44759	94.87100	100.44759	94.62419			0.00	0	0
Total FRS74 SPOT									**0.00**	**0**	**0**
Total For FRS74									**0.00**	**0**	**0**
FRS76 On 18/06/2017 Spot Bond			100.76967	95.31893	100.76967	95.07279			0.00	0	0
Total FRS76 SPOT									**0.00**	**0**	**0**
Total For FRS76									**0.00**	**0**	**0**
FRS79 On 10/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS79 SPOT									**0.00**	**0**	**0**
Total For FRS79									**0.00**	**0**	**0**
FRS81 On 30/10/2042 Spot Bond			2.39000	124.32290	2.39000	124.30047			0.00	0	0
Total FRS81 SPOT									**0.00**	**0**	**0**
Total For FRS81									**0.00**	**0**	**0**
FRS82 On 21/11/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS82 SPOT									**0.00**	**0**	**0**
Total For FRS82									**0.00**	**0**	**0**
FRS85 On 31/01/2025 Spot Bond			2.69000	95.18260	2.69000	121.93039			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	99.52793			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			2.72000	94.97527	2.72000	121.66470			0.00	0	0
Total FRS87 SPOT									**0.00**	**0**	**0**
Total For FRS87									**0.00**	**0**	**0**
FRS88 On 28/05/2020 Spot Bond				100.00000	0.00000	102.19189			0.00	0	0
Total FRS88 SPOT									**0.00**	**0**	**0**
Total For FRS88									**0.00**	**0**	**0**
FRS90 On 07/12/2023 Spot Bond			2.74000	118.10592	2.74000	285.25780			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	100.20244			0.00	0	0
Total FRS94 SPOT									**0.00**	**0**	**0**
Total For FRS94									**0.00**	**0**	**0**
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	102.01658			0.00	0	0
Total FRS96 SPOT									**0.00**	**0**	**0**
Total For FRS96									**0.00**	**0**	**0**
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS97 SPOT									**0.00**	**0**	**0**
Total For FRS97									**0.00**	**0**	**0**
FRX17 On 15/09/2017 Spot Bond			7.98000	103.91437	7.98000	103.89191			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			8.25500	106.03544	8.25500	106.01187			0.00	0	0
Total FRX18 SPOT									**0.00**	**0**	**0**
Total For FRX18									**0.00**	**0**	**0**
FRX19 On 15/11/2019 Spot Bond			8.58000	103.32004	8.58000	103.29607			0.00	0	0
Total FRX19 SPOT									**0.00**	**0**	**0**
Total For FRX19									**0.00**	**0**	**0**
FRX20 On 01/10/2020 Spot Bond			8.81000	103.14176	8.81000	103.11734			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRX20 SPOT									**0.00**	**0**	**0**
Total For FRX20									**0.00**	**0**	**0**
FRX23 On 28/02/2023 Spot Bond			9.59000	95.35391	9.59000	95.32924			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			9.84500	106.86035	9.84500	106.83214			0.00	0	0
Total FRX24 SPOT									**0.00**	**0**	**0**
Total For FRX24									**0.00**	**0**	**0**
FRX26 On 01/10/2026 Spot Bond			10.13500	99.76196	10.13500	99.73487			0.00	0	510,000,000
Total FRX26 SPOT									**0.00**	**0**	**510,000,000**
Total For FRX26									**0.00**	**0**	**510,000,000**
FRX30 On 31/01/2030 Spot Bond			10.41500	95.77643	10.41500	95.74957			0.00	0	0
Total FRX30 SPOT									**0.00**	**0**	**0**
Total For FRX30									**0.00**	**0**	**0**
FRX31 On 21/02/2031 Spot Bond			10.60000	91.96329	10.60000	91.93748			0.00	0	40,000,000
Total FRX31 SPOT									**0.00**	**0**	**40,000,000**
Total For FRX31									**0.00**	**0**	**40,000,000**
FRX45 On 14/04/2045 Spot Bond			10.87500	77.65075	10.87500	77.62817			0.00	0	0
Total FRX45 SPOT									**0.00**	**0**	**0**
Total For FRX45									**0.00**	**0**	**0**
FS1A4 On 20/03/2038 Spot Bond				100.00000	0.00000	101.35197			0.00	0	0
Total FS1A4 SPOT									**0.00**	**0**	**0**
Total For FS1A4									**0.00**	**0**	**0**
FS1A5 On 20/03/2038 Spot Bond				100.00000	0.00000	101.39135			0.00	0	0
Total FS1A5 SPOT									**0.00**	**0**	**0**
Total For FS1A5									**0.00**	**0**	**0**
FS1B1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.82196			0.00	0	0
Total FS1B1 SPOT									**0.00**	**0**	**0**
Total For FS1B1									**0.00**	**0**	**0**
FS1C1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.50166			0.00	0	0
Total FS1C1 SPOT									**0.00**	**0**	**0**
Total For FS1C1									**0.00**	**0**	**0**
FS1D1 On 20/03/2038 Spot Bond				100.00000	0.00000	101.70634			0.00	0	0
Total FS1D1 SPOT									**0.00**	**0**	**0**
Total For FS1D1									**0.00**	**0**	**0**
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FS2A3 SPOT									**0.00**	**0**	**0**
Total For FS2A3									**0.00**	**0**	**0**
FS2A4 On 20/08/2038 Spot Bond				100.00000	0.00000	99.83298			0.00	0	0
Total FS2A4 SPOT									**0.00**	**0**	**0**
Total For FS2A4									**0.00**	**0**	**0**
FS2A5 On 20/08/2038 Spot Bond				100.00000	0.00000	99.82036			0.00	0	0
Total FS2A5 SPOT									**0.00**	**0**	**0**
Total For FS2A5									**0.00**	**0**	**0**
FS2B1 On 20/08/2038 Spot Bond				100.00000	0.00000	99.90846			0.00	0	0
Total FS2B1 SPOT									**0.00**	**0**	**0**
Total For FS2B1									**0.00**	**0**	**0**
FS2C1 On 20/08/2038 Spot Bond				100.00000	0.00000	99.90579			0.00	0	0
Total FS2C1 SPOT									**0.00**	**0**	**0**
Total For FS2C1									**0.00**	**0**	**0**
FS2D1 On 20/08/2038 Spot Bond				100.00000	0.00000	99.89402			0.00	0	0
Total FS2D1 SPOT									**0.00**	**0**	**0**
Total For FS2D1									**0.00**	**0**	**0**
FS3A3U On 20/02/2020 Spot Bond			100.00000	6.82213	100.00000	6.80560			0.00	0	0
Total FS3A3U SPOT									**0.00**	**0**	**0**
Total For FS3A3U									**0.00**	**0**	**0**
FS3A4U On 20/02/2022 Spot Bond			100.00000	1.14456	100.00000	1.14179			0.00	0	0
Total FS3A4U SPOT									**0.00**	**0**	**0**
Total For FS3A4U									**0.00**	**0**	**0**
FS3A5U On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3A5U SPOT									**0.00**	**0**	**0**
Total For FS3A5U									**0.00**	**0**	**0**
FS3B1U On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3B1U SPOT									**0.00**	**0**	**0**
Total For FS3B1U									**0.00**	**0**	**0**
FS3C1U On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3C1U SPOT									**0.00**	**0**	**0**
Total For FS3C1U									**0.00**	**0**	**0**
FS3D1U On 20/08/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS3D1U SPOT									**0.00**	**0**	**0**
Total For FS3D1U									**0.00**	**0**	**0**
FS4A1U On 20/03/2018 Spot Bond			100.00000	37.92974	100.00000	37.83581			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FS4A1U SPOT									**0.00**	**0**	**0**
Total For FS4A1U									**0.00**	**0**	**0**
FS4A2U On 20/03/2020 Spot Bond			100.00000	6.36355	100.00000	6.34780			0.00	0	0
Total FS4A2U SPOT									**0.00**	**0**	**0**
Total For FS4A2U									**0.00**	**0**	**0**
FS4A3U On 20/03/2022 Spot Bond			100.00000	1.06763	100.00000	1.06498			0.00	0	0
Total FS4A3U SPOT									**0.00**	**0**	**0**
Total For FS4A3U									**0.00**	**0**	**0**
FS4A4U On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4A4U SPOT									**0.00**	**0**	**0**
Total For FS4A4U									**0.00**	**0**	**0**
FS4A5U On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4A5U SPOT									**0.00**	**0**	**0**
Total For FS4A5U									**0.00**	**0**	**0**
FS4B1U On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4B1U SPOT									**0.00**	**0**	**0**
Total For FS4B1U									**0.00**	**0**	**0**
FS4C1U On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4C1U SPOT									**0.00**	**0**	**0**
Total For FS4C1U									**0.00**	**0**	**0**
FS4D1U On 20/09/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total FS4D1U SPOT									**0.00**	**0**	**0**
Total For FS4D1U									**0.00**	**0**	**0**
FS5A1U On 20/04/2019 Spot Bond			100.00000	14.38665	100.00000	14.35102			0.00	0	0
Total FS5A1U SPOT									**0.00**	**0**	**0**
Total For FS5A1U									**0.00**	**0**	**0**
FS5A2U On 20/04/2021 Spot Bond			100.00000	2.41368	100.00000	2.40770			0.00	0	0
Total FS5A2U SPOT									**0.00**	**0**	**0**
Total For FS5A2U									**0.00**	**0**	**0**
FS5A3U On 20/04/2023 Spot Bond			100.00000	0.40495	100.00000	0.40395			0.00	0	0
Total FS5A3U SPOT									**0.00**	**0**	**0**
Total For FS5A3U									**0.00**	**0**	**0**
FS5A4U On 20/02/2021 Spot Bond			100.00000	3.77137	100.00000	3.76203			0.00	0	0
Total FS5A4U SPOT									**0.00**	**0**	**0**
Total For FS5A4U									**0.00**	**0**	**0**
FS5A5U On 20/02/2042 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FS5A5U SPOT									**0.00**	**0**	**0**
Total For FS5A5U									**0.00**	**0**	**0**
FS5B1U On 20/02/2021 Spot Bond			100.00000	3.77137	100.00000	3.76203			0.00	0	0
Total FS5B1U SPOT									**0.00**	**0**	**0**
Total For FS5B1U									**0.00**	**0**	**0**
FS5C1U On 20/02/2021 Spot Bond			100.00000	3.77137	100.00000	3.76203			0.00	0	0
Total FS5C1U SPOT									**0.00**	**0**	**0**
Total For FS5C1U									**0.00**	**0**	**0**
FS5D1U On 20/02/2021 Spot Bond			100.00000	3.77137	100.00000	3.76203			0.00	0	0
Total FS5D1U SPOT									**0.00**	**0**	**0**
Total For FS5D1U									**0.00**	**0**	**0**
FS5E1U On 20/02/2021 Spot Bond			100.00000	3.77137	100.00000	3.76203			0.00	0	0
Total FS5E1U SPOT									**0.00**	**0**	**0**
Total For FS5E1U									**0.00**	**0**	**0**
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	100.82575			0.00	0	0
Total GBL02 SPOT									**0.00**	**0**	**0**
Total For GBL02									**0.00**	**0**	**0**
GFC04 On 11/04/2017 Spot Bond			9.31000	103.34541	9.31000	103.31941			0.00	0	0
Total GFC04 SPOT									**0.00**	**0**	**0**
Total For GFC04									**0.00**	**0**	**0**
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	102.15048			0.00	0	0
Total GH31A1 SPOT									**0.00**	**0**	**0**
Total For GH31A1									**0.00**	**0**	**0**
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	102.01227			0.00	300,000,000	30,000,000,000
Total GH31A2 SPOT									**0.00**	**300,000,000**	**30,000,000,000**
Total For GH31A2									**0.00**	**300,000,000**	**30,000,000,000**
GH31A On 25/02/2042 Spot Bond				100.00000	0.00000	102.03496			0.00	0	0
Total GH31A3 SPOT									**0.00**	**0**	**0**
Total For GH31A3									**0.00**	**0**	**0**
GH31B On 25/02/2042 Spot Bond				100.00000	0.00000	102.18241			0.00	0	0
Total GH31B SPOT									**0.00**	**0**	**0**
Total For GH31B									**0.00**	**0**	**0**
GH31C On 25/02/2042 Spot Bond				100.00000	0.00000	102.36386			0.00	0	0
Total GH31C SPOT									**0.00**	**0**	**0**
Total For GH31C									**0.00**	**0**	**0**
GH31D On 25/02/2042 Spot Bond				100.00000	0.00000	102.47724			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total GH31D SPOT									**0.00**	**0**	**0**
Total For GH31D									**0.00**	**0**	**0**
GH41U On 25/10/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GH41U SPOT									**0.00**	**0**	**0**
Total For GH41U									**0.00**	**0**	**0**
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GOVEX1 SPOT									**0.00**	**0**	**0**
Total For GOVEX1									**0.00**	**0**	**0**
GPT39 On 02/03/2017 Spot Bond				100.00000	0.00000	101.68995			0.00	0	0
Total GPT39 SPOT									**0.00**	**0**	**0**
Total For GPT39									**0.00**	**0**	**0**
GRB01 On 08/12/2019 Spot Bond			100.00000	18.45465	100.00000	18.40895			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	65.38048	100.00000	65.21858			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	24.07915	100.00000	24.01952			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	12.76723	100.00000	12.73526			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	25.01782	100.00000	24.95588			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	16.61544	100.00000	16.57429			0.00	0	0
Total GRB06U SPOT									**0.00**	**0**	**0**
Total For GRB06U									**0.00**	**0**	**0**
GRB07 On 31/01/2022 Spot Bond			100.00000	3.22753	100.00000	3.22141			0.00	0	0
Total GRB07U SPOT									**0.00**	**0**	**0**
Total For GRB07U									**0.00**	**0**	**0**
GRB10 On 31/07/2017 Spot Bond			100.00000	68.99811	100.00000	68.86792			0.00	0	0
Total GRB10U SPOT									**0.00**	**0**	**0**
Total For GRB10U									**0.00**	**0**	**0**
GRB11 On 31/01/2018 Spot Bond			100.00000	51.64052	100.00000	51.54254			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total GRB11U SPOT									**0.00**	**0**	**0**
Total For GRB11U									**0.00**	**0**	**0**
GRB12 On 31/07/2018 Spot Bond			100.00000	37.04222	100.00000	37.00110			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	25.82026	100.00000	25.77127			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	16.46321	100.00000	16.44493			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	12.91013	100.00000	12.88564			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	7.31698	100.00000	7.30886			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	6.47963	100.00000	6.46733			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	3.25561	100.00000	3.25199			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	3.22753	100.00000	3.22141			0.00	0	0
Total GRB19U SPOT									**0.00**	**0**	**0**
Total For GRB19U									**0.00**	**0**	**0**
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDB1 SPOT									**0.00**	**0**	**0**
Total For GRDB1									**0.00**	**0**	**0**
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDC1 SPOT									**0.00**	**0**	**0**
Total For GRDC1									**0.00**	**0**	**0**
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRH1A2 SPOT									**0.00**	**0**	**0**
Total For GRH1A2									**0.00**	**0**	**0**
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.87610			0.00	0	128,722,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total GRH1A3 SPOT									**0.00**	**0**	**128,722,300**
Total For GRH1A3									**0.00**	**0**	**128,722,300**
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.57310			0.00	0	0
Total GRH1B SPOT									**0.00**	**0**	**0**
Total For GRH1B									**0.00**	**0**	**0**
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.60271			0.00	0	0
Total GRH1C SPOT									**0.00**	**0**	**0**
Total For GRH1C									**0.00**	**0**	**0**
GRH1Y On 25/10/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GRH1YU SPOT									**0.00**	**0**	**0**
Total For GRH1YU									**0.00**	**0**	**0**
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.92765			0.00	0	0
Total GRT06 SPOT									**0.00**	**0**	**0**
Total For GRT06									**0.00**	**0**	**0**
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	99.88071			0.00	0	0
Total GRT07 SPOT									**0.00**	**0**	**0**
Total For GRT07									**0.00**	**0**	**0**
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	101.22354			0.00	0	60,000,000
Total GRT08 SPOT									**0.00**	**0**	**60,000,000**
Total For GRT08									**0.00**	**0**	**60,000,000**
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	101.07335			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	100.01288			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	99.97998			0.00	0	0
Total GRT11 SPOT									**0.00**	**0**	**0**
Total For GRT11									**0.00**	**0**	**0**
GRT12 On 24/03/2020 Spot Bond				100.00000	0.00000	101.25742			0.00	0	0
Total GRT12 SPOT									**0.00**	**0**	**0**
Total For GRT12									**0.00**	**0**	**0**
GRT13 On 15/04/2020 Spot Bond				100.00000	0.00000	100.76544			0.00	0	0
Total GRT13 SPOT									**0.00**	**0**	**0**
Total For GRT13									**0.00**	**0**	**0**
GRT14 On 15/09/2021 Spot Bond				100.00000	0.00000	101.58218			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total GRT14 SPOT									**0.00**	**0**	**0**
Total For GRT14									**0.00**	**0**	**0**
GRT15 On 15/04/2020 Spot Bond				100.00000	0.00000	100.90364			0.00	0	0
Total GRT15 SPOT									**0.00**	**0**	**0**
Total For GRT15									**0.00**	**0**	**0**
GRT16 On 17/10/2021 Spot Bond				100.00000	0.00000	100.76235			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			9.87000	104.74671	9.87000	104.71899			0.00	0	0
Total GRT17 SPOT									**0.00**	**0**	**0**
Total For GRT17									**0.00**	**0**	**0**
GRX01 On 30/06/2032 Spot Bond			100.00000	0.00005	100.00000	0.00005			0.00	0	0
Total GRX01U SPOT									**0.00**	**0**	**0**
Total For GRX01U									**0.00**	**0**	**0**
HC1M1 On 30/04/2017 Spot Bond				100.00000	0.00000	111.81370			0.00	0	0
Total HC1M1 SPOT									**0.00**	**0**	**0**
Total For HC1M1									**0.00**	**0**	**0**
HC1M2 On 30/08/2017 Spot Bond				100.00000	0.00000	106.81507			0.00	0	0
Total HC1M2 SPOT									**0.00**	**0**	**0**
Total For HC1M2									**0.00**	**0**	**0**
HC1M3 On 30/04/2017 Spot Bond				100.00000	0.00000	102.69509			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	101.01917			0.00	0	150,000,000
Total HC2T1 SPOT									**0.00**	**0**	**150,000,000**
Total For HC2T1									**0.00**	**0**	**150,000,000**
HC3T1 On 28/03/2019 Spot Bond				100.00000	0.00000	101.27075			0.00	0	0
Total HC3T1 SPOT									**0.00**	**0**	**0**
Total For HC3T1									**0.00**	**0**	**0**
HC4T1 On 15/12/2017 Spot Bond				100.00000	0.00000	101.51174			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	17.33718	100.00000	17.29517			0.00	0	0
Total HIL01U SPOT									**0.00**	**0**	**0**
Total For HIL01U									**0.00**	**0**	**0**
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.59078			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.34697			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	99.40390			0.00	0	0
Total HILB04 SPOT									**0.00**	**0**	**0**
Total For HILB04									**0.00**	**0**	**0**
HILB05 On 11/07/2019 Spot Bond				100.00000	0.00000	100.90873			0.00	0	0
Total HILB05 SPOT									**0.00**	**0**	**0**
Total For HILB05									**0.00**	**0**	**0**
HILB06 On 11/07/2020 Spot Bond				100.00000	0.00000	100.91821			0.00	0	0
Total HILB06 SPOT									**0.00**	**0**	**0**
Total For HILB06									**0.00**	**0**	**0**
HILB07 On 11/07/2021 Spot Bond				100.00000	0.00000	100.92898			0.00	0	0
Total HILB07 SPOT									**0.00**	**0**	**0**
Total For HILB07									**0.00**	**0**	**0**
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B5U SPOT									**0.00**	**0**	**0**
Total For HM1B5U									**0.00**	**0**	**0**
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B6U SPOT									**0.00**	**0**	**0**
Total For HM1B6U									**0.00**	**0**	**0**
HM1B8 On 19/07/2048 Spot Bond			100.00000	9.27659	100.00000	9.25362			0.00	0	0
Total HM1B8U SPOT									**0.00**	**0**	**0**
Total For HM1B8U									**0.00**	**0**	**0**
HM1B9 On 19/07/2048 Spot Bond			100.00000	9.27659	100.00000	9.25362			0.00	0	0
Total HM1B9U SPOT									**0.00**	**0**	**0**
Total For HM1B9U									**0.00**	**0**	**0**
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.84073	100.00000	9.81636			0.00	0	0
Total HM1C4U SPOT									**0.00**	**0**	**0**
Total For HM1C4U									**0.00**	**0**	**0**
HM1C5 On 19/07/2048 Spot Bond			100.00000	9.84073	100.00000	9.81636			0.00	0	0
Total HM1C5U SPOT									**0.00**	**0**	**0**
Total For HM1C5U									**0.00**	**0**	**0**
HM1D4 On 19/07/2048 Spot Bond			100.00000	10.56605	100.00000	10.53988			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HM1D4U SPOT									**0.00**	**0**	**0**
Total For HM1D4U									**0.00**	**0**	**0**
HM1D5 On 19/07/2048 Spot Bond			100.00000	10.56605	100.00000	10.53988			0.00	0	0
Total HM1D5U SPOT									**0.00**	**0**	**0**
Total For HM1D5U									**0.00**	**0**	**0**
HM1E4 On 19/07/2048 Spot Bond			100.00000	11.45255	100.00000	11.42419			0.00	0	0
Total HM1E4U SPOT									**0.00**	**0**	**0**
Total For HM1E4U									**0.00**	**0**	**0**
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B2 SPOT									**0.00**	**0**	**0**
Total For HMS1B2									**0.00**	**0**	**0**
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B3 SPOT									**0.00**	**0**	**0**
Total For HMS1B3									**0.00**	**0**	**0**
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1B7 SPOT									**0.00**	**0**	**0**
Total For HMS1B7									**0.00**	**0**	**0**
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1C2 SPOT									**0.00**	**0**	**0**
Total For HMS1C2									**0.00**	**0**	**0**
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									**0.00**	**0**	**0**
Total For HMS1D2									**0.00**	**0**	**0**
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									**0.00**	**0**	**0**
Total For HMS1E2									**0.00**	**0**	**0**
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									**0.00**	**0**	**0**
Total For HMS1F2									**0.00**	**0**	**0**
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									**0.00**	**0**	**0**
Total For HMS1G2									**0.00**	**0**	**0**
HPF04 On 17/02/2017 Spot Bond				100.00000	0.00000	99.97732			0.00	0	0
Total HPF04 SPOT									**0.00**	**0**	**0**
Total For HPF04									**0.00**	**0**	**0**
HPF04/ On 25/11/2020 Spot Bond			10.00000	105.45800	10.00000	105.43000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HPF04/JIBAR SPOT									**0.00**	**0**	**0**
Total For HPF04/JIBAR									**0.00**	**0**	**0**
HPF05 On 17/02/2017 Spot Bond			7.91000	100.00000	7.91000	99.97833			0.00	0	0
Total HPF05 SPOT									**0.00**	**0**	**0**
Total For HPF05									**0.00**	**0**	**0**
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	99.89510			0.00	0	0
Total HPF06 SPOT									**0.00**	**0**	**0**
Total For HPF06									**0.00**	**0**	**0**
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	100.17185			0.00	0	0
Total HPF07 SPOT									**0.00**	**0**	**0**
Total For HPF07									**0.00**	**0**	**0**
HPF08 On 15/04/2019 Spot Bond				100.00000	0.00000	100.89273			0.00	0	0
Total HPF08 SPOT									**0.00**	**0**	**0**
Total For HPF08									**0.00**	**0**	**0**
HPF09 On 15/04/2019 Spot Bond				100.00000	0.00000	100.80592			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	51.20000	100.00000	0.00000			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			8.69000	103.55377	8.69000	103.52944			0.00	0	4,890,000,000
Total HWAY20 SPOT									**0.00**	**0**	**4,890,000,000**
Total For HWAY20									**0.00**	**0**	**4,890,000,000**
HWAY2 On 31/07/2020 Spot Bond			100.00000	15.61562	100.00000	15.58068			0.00	0	0
Total HWAY20/R207 SPOT									**0.00**	**0**	**0**
Total For HWAY20/R207									**0.00**	**0**	**0**
HWAY2 On 07/12/2023 Spot Bond			2.69000	286.13049	2.69000	286.07652			0.00	0	13,200,000,000
Total HWAY23 SPOT									**0.00**	**0**	**13,200,000,000**
Total For HWAY23									**0.00**	**0**	**13,200,000,000**
HWAY2 On 07/12/2024 Spot Bond			2.40000	123.02180	2.40000	297.13371			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			2.67000	102.82285	2.67000	102.80347			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			10.41500	91.14021	10.41500	91.11465			0.00	0	2,970,000,000

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 HWAY34 SPOT									**0.00**	**0**	**2,970,000,000**
Total For HWAY34									**0.00**	**0**	**2,970,000,000**
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.60912	100.00000	9.58762			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			10.40500	91.03187	10.40500	91.00637			0.00	0	23,837,310,300
Total HWAY35 SPOT									**0.00**	**0**	**23,837,310,300**
Total For HWAY35									**0.00**	**0**	**23,837,310,300**
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.60908	100.00000	9.58758			0.00	0	0
Total HWAY35/R209 SPOT									**0.00**	**0**	**0**
Total For HWAY35/R209									**0.00**	**0**	**0**
HWF08 On 15/07/2019 Spot Bond				100.00000	0.00000	100.76217			0.00	0	0
Total HWF08 SPOT									**0.00**	**0**	**0**
Total For HWF08									**0.00**	**0**	**0**
HWF09 On 19/09/2019 Spot Bond				100.00000	0.00000	101.43581			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	18.88392	100.00000	18.83715			0.00	0	0
Total HWF10U SPOT									**0.00**	**0**	**0**
Total For HWF10U									**0.00**	**0**	**0**
HWY02 On 25/11/2020 Spot Bond			10.00000	105.45800	10.00000	105.43000			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			2.08000	127.49778	2.08000	127.47582			139,270,458,704,000.00	66,956,951,300	156,071,503,700
Total I2025 SPOT									**139,270,458,704,000.00**	**66,956,951,300**	**156,071,503,700**
Total For I2025									**139,270,458,704,000.00**	**66,956,951,300**	**156,071,503,700**
I2029 On 31/03/2029 Spot Bond			2.07000	101.07679	2.07000	101.05943			63,642,095,766,000.00	30,744,973,800	28,012,600,000
Total I2029 SPOT									**63,642,095,766,000.00**	**30,744,973,800**	**28,012,600,000**
Total For I2029									**63,642,095,766,000.00**	**30,744,973,800**	**28,012,600,000**
I2033 On 28/02/2033 Spot Bond			2.04000	107.73443	2.04000	107.71598			29,769,758,352,000.00	14,593,018,800	45,205,606,000
Total I2033 SPOT									**29,769,758,352,000.00**	**14,593,018,800**	**45,205,606,000**
Total For I2033									**29,769,758,352,000.00**	**14,593,018,800**	**45,205,606,000**
I2038 On 31/01/2038 Spot Bond			2.03500	132.94059	2.00000	133.69861			355,226,359,262,500.00	174,558,407,500	174,787,300,700
Total I2038 SPOT									**355,226,359,262,500.00**	**174,558,407,500**	**174,787,300,700**
Total For I2038									**355,226,359,262,500.00**	**174,558,407,500**	**174,787,300,700**
I2046 On 31/03/2046 Spot Bond			2.09000	132.67800	2.09000	132.65515			225,315,216,742,000.00	107,806,323,800	119,183,293,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2046 SPOT									**25,315,216,742,000.00**	**107,806,323,800**	**119,183,293,600**
Total For I2046									**25,315,216,742,000.00**	**107,806,323,800**	**119,183,293,600**
I2050 On 31/12/2050 Spot Bond			2.04000	142.77971	2.04000	142.75527			94,675,913,052,000.00	46,409,761,300	60,797,828,323
Total I2050 SPOT									**94,675,913,052,000.00**	**46,409,761,300**	**60,797,828,323**
Total For I2050									**94,675,913,052,000.00**	**46,409,761,300**	**60,797,828,323**
IBL22 On 15/03/2018 Spot Bond			8.56000	105.69992	8.56000	105.67545			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			2.59000	100.86767	2.59000	143.18593			0.00	0	0
Total IBL36 SPOT									**0.00**	**0**	**0**
Total For IBL36									**0.00**	**0**	**0**
IBL38 On 02/04/2017 Spot Bond				100.00000	0.00000	101.16002			0.00	0	30,000,000
Total IBL38 SPOT									**0.00**	**0**	**30,000,000**
Total For IBL38									**0.00**	**0**	**30,000,000**
IBL39 On 02/04/2018 Spot Bond			8.68000	103.39483	8.68000	103.37070			0.00	0	0
Total IBL39 SPOT									**0.00**	**0**	**0**
Total For IBL39									**0.00**	**0**	**0**
IBL42 On 15/06/2017 Spot Bond				100.00000	0.00000	101.73599			0.00	0	50,000,000
Total IBL42 SPOT									**0.00**	**0**	**50,000,000**
Total For IBL42									**0.00**	**0**	**50,000,000**
IBL43/J On 25/11/2020 Spot Bond			10.00000	105.45800	10.00000	105.43000			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			9.08500	99.45374	9.08500	99.42948			0.00	0	0
Total IBL45 SPOT									**0.00**	**0**	**0**
Total For IBL45									**0.00**	**0**	**0**
IBL46 On 15/01/2020 Spot Bond			9.47000	95.11683	9.47000	95.09252			0.00	0	0
Total IBL46 SPOT									**0.00**	**0**	**0**
Total For IBL46									**0.00**	**0**	**0**
IBL49 On 02/04/2018 Spot Bond			9.07000	100.95546	9.07000	100.93087			0.00	0	0
Total IBL49 SPOT									**0.00**	**0**	**0**
Total For IBL49									**0.00**	**0**	**0**
IBL49/F On 02/04/2018 Spot Bond			7.34000	102.76341	7.34000	102.74307			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			9.46000	99.32788	9.46000	99.30252			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	99.91370			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			8.86500	99.36489	8.86500	99.34108			0.00	0	10,000,000
Total IBL55 SPOT									**0.00**	**0**	**10,000,000**
Total For IBL55									**0.00**	**0**	**10,000,000**
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.41786			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			8.82500	100.69201	8.82500	100.66839			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			10.03000	101.11253	10.03000	101.08564			0.00	0	24,000,000
Total IBL60 SPOT									**0.00**	**0**	**24,000,000**
Total For IBL60									**0.00**	**0**	**24,000,000**
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	101.87470			0.00	0	0
Total IBL61 SPOT									**0.00**	**0**	**0**
Total For IBL61									**0.00**	**0**	**0**
IBL62 On 24/04/2017 Spot Bond				100.00000	0.00000	100.57389			0.00	0	0
Total IBL62 SPOT									**0.00**	**0**	**0**
Total For IBL62									**0.00**	**0**	**0**
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	100.46999			0.00	0	0
Total IBL63 SPOT									**0.00**	**0**	**0**
Total For IBL63									**0.00**	**0**	**0**
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	99.86648			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	100.41784			0.00	0	0
Total IBL65 SPOT									**0.00**	**0**	**0**
Total For IBL65									**0.00**	**0**	**0**
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	101.68897			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			3.32000	138.49439	3.32000	138.46584			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.31343			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	40.79418	100.00000	40.69316			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	100.04995			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	99.90750			0.00	0	0
Total IBL75 SPOT									**0.00**	**0**	**0**
Total For IBL75									**0.00**	**0**	**0**
IBL76 On 25/11/2018 Spot Bond				106.82909	0.00000	100.27318			0.00	0	0
Total IBL76 SPOT									**0.00**	**0**	**0**
Total For IBL76									**0.00**	**0**	**0**
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	99.74371			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			10.08000	102.10464	10.08000	102.07690			0.00	0	0
Total IBL78 SPOT									**0.00**	**0**	**0**
Total For IBL78									**0.00**	**0**	**0**
IBL79 On 27/01/2019 Spot Bond			8.65500	102.92705	8.65500	102.90297			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	28.77719	100.00000	28.70512			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	12.45202	100.00000	12.42083			0.00	0	0
Total IBL81U SPOT									**0.00**	**0**	**0**
Total For IBL81U									**0.00**	**0**	**0**
IBL82 On 29/01/2019 Spot Bond				100.00000	0.00000	100.46014			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	101.38244			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL83 SPOT									**0.00**	**0**	**0**
Total For IBL83									**0.00**	**0**	**0**
IBL84U On 21/04/2019 Spot Bond			100.00000	21.84939	100.00000	21.79529			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	100.31378			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	99.90534			0.00	0	0
Total IBL86 SPOT									**0.00**	**0**	**0**
Total For IBL86									**0.00**	**0**	**0**
IBL87 On 20/05/2019 Spot Bond			8.95500	103.96127	8.95500	103.93610			0.00	0	0
Total IBL87 SPOT									**0.00**	**0**	**0**
Total For IBL87									**0.00**	**0**	**0**
IBL88 On 20/05/2021 Spot Bond			9.45000	105.49807	9.45000	105.47117			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	15.44444	100.00000	15.40989			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	102.13305			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	24.00871	100.00000	23.95055			0.00	0	0
Total IBL90U SPOT									**0.00**	**0**	**0**
Total For IBL90U									**0.00**	**0**	**0**
IBL91 On 02/06/2018 Spot Bond				100.00000	0.00000	101.85730			0.00	0	0
Total IBL91 SPOT									**0.00**	**0**	**0**
Total For IBL91									**0.00**	**0**	**0**
IBL92 On 12/01/2020 Spot Bond				100.00000	0.00000	100.87982			0.00	0	0
Total IBL92 SPOT									**0.00**	**0**	**0**
Total For IBL92									**0.00**	**0**	**0**
IBL93 On 31/08/2018 Spot Bond				100.00000	0.00000	102.02400			0.00	0	0
Total IBL93 SPOT									**0.00**	**0**	**0**
Total For IBL93									**0.00**	**0**	**0**
IBL94 On 06/09/2019 Spot Bond				100.00000	0.00000	102.04423			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.65974			0.00	0	0
Total IBL95 SPOT									**0.00**	**0**	**0**
Total For IBL95									**0.00**	**0**	**0**
IBL96 On 21/09/2019 Spot Bond				100.00000	0.00000	101.39722			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	101.08360			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	101.13236			0.00	0	0
Total IBL98 SPOT									**0.00**	**0**	**0**
Total For IBL98									**0.00**	**0**	**0**
IBL99 On 21/10/2019 Spot Bond			8.82500	103.32904	8.82500	103.30453			0.00	0	0
Total IBL99 SPOT									**0.00**	**0**	**0**
Total For IBL99									**0.00**	**0**	**0**
IDC01U On 08/11/2026 Spot Bond			100.00000	0.03771	100.00000	0.03762			0.00	0	0
Total IDC01U SPOT									**0.00**	**0**	**0**
Total For IDC01U									**0.00**	**0**	**0**
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.34441			0.00	0	0
Total IDCG02 SPOT									**0.00**	**0**	**0**
Total For IDCG02									**0.00**	**0**	**0**
IDCG03 On 22/10/2020 Spot Bond			9.77000	98.35201	9.77000	98.32624			0.00	0	0
Total IDCG03 SPOT									**0.00**	**0**	**0**
Total For IDCG03									**0.00**	**0**	**0**
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	101.95165			0.00	0	25,000,000
Total IDCG04 SPOT									**0.00**	**0**	**25,000,000**
Total For IDCG04									**0.00**	**0**	**25,000,000**
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	101.93645			0.00	0	280,000,000
Total IDCG05 SPOT									**0.00**	**0**	**280,000,000**
Total For IDCG05									**0.00**	**0**	**280,000,000**
IDCG06 On 24/11/2024 Spot Bond			10.56500	96.92374	10.56500	96.89619			0.00	0	0
Total IDCG06 SPOT									**0.00**	**0**	**0**
Total For IDCG06									**0.00**	**0**	**0**
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	100.01271			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IDCG07 SPOT									**0.00**	**0**	**0**
Total For IDCG07									**0.00**	**0**	**0**
IDCG08 On 13/05/2030 Spot Bond			11.38000	102.24176	11.38000	102.19903			0.00	0	0
Total IDCG08 SPOT									**0.00**	**0**	**0**
Total For IDCG08									**0.00**	**0**	**0**
IDCG09 On 05/12/2019 Spot Bond				100.00000	0.00000	101.80794			0.00	0	0
Total IDCG09 SPOT									**0.00**	**0**	**0**
Total For IDCG09									**0.00**	**0**	**0**
IDCG10 On 05/12/2021 Spot Bond				100.00000	0.00000	101.83364			0.00	0	0
Total IDCG10 SPOT									**0.00**	**0**	**0**
Total For IDCG10									**0.00**	**0**	**0**
IDCG11 On 05/12/2026 Spot Bond			10.66500	102.97024	10.66500	102.94085			0.00	0	0
Total IDCG11 SPOT									**0.00**	**0**	**0**
Total For IDCG11									**0.00**	**0**	**0**
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.65520	5.00000	101.64141			0.00	0	0
Total IDCP04 SPOT									**0.00**	**0**	**0**
Total For IDCP04									**0.00**	**0**	**0**
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.72139	4.00000	101.71027			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	101.34731	4.00000	101.33628			0.00	0	0
Total IDCP06 SPOT									**0.00**	**0**	**0**
Total For IDCP06									**0.00**	**0**	**0**
IFC01 On 10/12/2024 Spot Bond			8.96500	100.27531	8.96500	100.25115			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			8.16000	105.11112	8.16000	105.08802			0.00	0	0
Total IFC02 SPOT									**0.00**	**0**	**0**
Total For IFC02									**0.00**	**0**	**0**
IKH1D On 09/12/2028 Spot Bond			100.00000	8.57362	100.00000	8.55239			0.00	0	0
Total IKH1D SPOT									**0.00**	**0**	**0**
Total For IKH1D									**0.00**	**0**	**0**
IN269U On 25/07/2017 Spot Bond			100.00000	84.30913	100.00000	84.11215			0.00	0	0
Total IN269U SPOT									**0.00**	**0**	**0**
Total For IN269U									**0.00**	**0**	**0**
IN272U On 10/11/2017 Spot Bond			100.00000	55.62075	100.00000	55.48147			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IN272U SPOT									**0.00**	**0**	**0**
Total For IN272U									**0.00**	**0**	**0**
IN276U On 30/06/2021 Spot Bond			100.00000	5.08623	100.00000	5.07658			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	11.32581	100.00000	11.29776			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	18.67976	100.00000	18.63451			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	21.54263	100.00000	21.48928			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	9.26312	100.00000	9.24250			0.00	0	0
Total IN289U SPOT									**0.00**	**0**	**0**
Total For IN289U									**0.00**	**0**	**0**
IN306U On 24/06/2020 Spot Bond			100.00000	14.95683	100.00000	14.91980			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	33.19672	100.00000	33.11451			0.00	0	0
Total IN313U SPOT									**0.00**	**0**	**0**
Total For IN313U									**0.00**	**0**	**0**
IN318U On 25/06/2017 Spot Bond			100.00000	76.80141	100.00000	76.64593			0.00	0	0
Total IN318U SPOT									**0.00**	**0**	**0**
Total For IN318U									**0.00**	**0**	**0**
IN319U On 20/12/2017 Spot Bond			100.00000	77.28427	100.00000	77.13062			0.00	0	0
Total IN319U SPOT									**0.00**	**0**	**0**
Total For IN319U									**0.00**	**0**	**0**
IN324U On 01/03/2017 Spot Bond			100.00000	98.78768	100.00000	98.52635			0.00	0	0
Total IN324U SPOT									**0.00**	**0**	**0**
Total For IN324U									**0.00**	**0**	**0**
IN327U On 15/02/2021 Spot Bond			100.00000	12.29512	100.00000	12.26433			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	13.88939	100.00000	13.85500			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IN329U SPOT									**0.00**	**0**	**0**
Total For IN329U									**0.00**	**0**	**0**
IN330U On 18/04/2017 Spot Bond			100.00000	88.34571	100.00000	88.13833			0.00	0	0
Total IN330U SPOT									**0.00**	**0**	**0**
Total For IN330U									**0.00**	**0**	**0**
IN331U On 04/12/2019 Spot Bond			100.00000	19.83546	100.00000	19.78634			0.00	0	0
Total IN331U SPOT									**0.00**	**0**	**0**
Total For IN331U									**0.00**	**0**	**0**
IN332U On 04/12/2019 Spot Bond			100.00000	10.34542	100.00000	10.31980			0.00	0	0
Total IN332U SPOT									**0.00**	**0**	**0**
Total For IN332U									**0.00**	**0**	**0**
IN333U On 28/02/2017 Spot Bond			100.00000	100.91279	100.00000	100.64512			0.00	0	0
Total IN333U SPOT									**0.00**	**0**	**0**
Total For IN333U									**0.00**	**0**	**0**
IN334U On 21/09/2021 Spot Bond			100.00000	14.08642	100.00000	14.05154			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	67.21670	100.00000	67.05025			0.00	0	0
Total IN339U SPOT									**0.00**	**0**	**0**
Total For IN339U									**0.00**	**0**	**0**
IN341U On 01/03/2018 Spot Bond			100.00000	46.98533	100.00000	46.86898			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	10.92893	100.00000	10.89664			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	0.00004	100.00000	0.00004			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	8.31305	100.00000	8.29445			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	41.87976	100.00000	41.77606			0.00	0	0
Total IN346U SPOT									**0.00**	**0**	**0**
Total For IN346U									**0.00**	**0**	**0**
IN347U On 21/12/2026 Spot Bond			100.00000	11.97893	100.00000	11.95228			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IN347U SPOT									**0.00**	**0**	**0**
Total For IN347U									**0.00**	**0**	**0**
IN351U On 04/07/2017 Spot Bond			100.00000	87.69531	100.00000	87.41868			0.00	0	0
Total IN351U SPOT									**0.00**	**0**	**0**
Total For IN351U									**0.00**	**0**	**0**
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.54172			0.00	0	0
Total ING132 SPOT									**0.00**	**0**	**0**
Total For ING132									**0.00**	**0**	**0**
ING138 On 22/03/2017 Spot Bond				100.00000	0.00000	101.60237			0.00	0	0
Total ING138 SPOT									**0.00**	**0**	**0**
Total For ING138									**0.00**	**0**	**0**
ING153 On 03/04/2017 Spot Bond			6.50000	102.42917	6.50000	102.41107			0.00	0	0
Total ING153 SPOT									**0.00**	**0**	**0**
Total For ING153									**0.00**	**0**	**0**
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	84.54965			0.00	0	0
Total ING196 SPOT									**0.00**	**0**	**0**
Total For ING196									**0.00**	**0**	**0**
ING211 On 25/11/2020 Spot Bond			10.00000	105.45800	10.00000	105.43000			0.00	0	0
Total ING211/JIBAR SPOT									**0.00**	**0**	**0**
Total For ING211/JIBAR									**0.00**	**0**	**0**
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.51120			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	102.44199			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	94.00326			0.00	0	0
Total ING335 SPOT									**0.00**	**0**	**0**
Total For ING335									**0.00**	**0**	**0**
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	100.03483			0.00	0	0
Total INLV01 SPOT									**0.00**	**0**	**0**
Total For INLV01									**0.00**	**0**	**0**
INLV02 On 20/10/2025 Spot Bond				100.00000	0.00000	100.82976			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	100.03580			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total INLV03 SPOT									**0.00**	**0**	**0**
Total For INLV03									**0.00**	**0**	**0**
INLV04 On 11/02/2021 Spot Bond			12.01000	102.55732	12.01000	102.52428			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	105.45800	10.00000	105.43000			0.00	0	0
Total IPF01/JIBAR SPOT									**0.00**	**0**	**0**
Total For IPF01/JIBAR									**0.00**	**0**	**0**
IPF03 On 13/04/2017 Spot Bond				100.00000	0.00000	100.85519			0.00	0	0
Total IPF03 SPOT									**0.00**	**0**	**0**
Total For IPF03									**0.00**	**0**	**0**
IPF06 On 13/04/2017 Spot Bond			8.81000	103.03221	8.81000	103.00768			0.00	0	0
Total IPF06 SPOT									**0.00**	**0**	**0**
Total For IPF06									**0.00**	**0**	**0**
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	101.14618			0.00	0	0
Total IPF07 SPOT									**0.00**	**0**	**0**
Total For IPF07									**0.00**	**0**	**0**
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	101.09447			0.00	0	0
Total IPF08 SPOT									**0.00**	**0**	**0**
Total For IPF08									**0.00**	**0**	**0**
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	101.10885			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	30.55399	100.00000	30.47834			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	100.76711			0.00	0	0
Total IPF12 SPOT									**0.00**	**0**	**0**
Total For IPF12									**0.00**	**0**	**0**
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	101.82388			0.00	0	0
Total IPF13 SPOT									**0.00**	**0**	**0**
Total For IPF13									**0.00**	**0**	**0**
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	101.44665			0.00	0	0
Total IPF14 SPOT									**0.00**	**0**	**0**
Total For IPF14									**0.00**	**0**	**0**
IPF15 On 17/12/2020 Spot Bond				100.00000	0.00000	101.48675			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IPF15 SPOT									**0.00**	**0**	**0**
Total For IPF15									**0.00**	**0**	**0**
IPF16 On 17/12/2021 Spot Bond				100.00000	0.00000	101.51081			0.00	0	0
Total IPF16 SPOT									**0.00**	**0**	**0**
Total For IPF16									**0.00**	**0**	**0**
IPF17 On 22/12/2020 Spot Bond				100.00000	0.00000	101.38987			0.00	0	0
Total IPF17 SPOT									**0.00**	**0**	**0**
Total For IPF17									**0.00**	**0**	**0**
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	101.40507			0.00	0	0
Total IPF18 SPOT									**0.00**	**0**	**0**
Total For IPF18									**0.00**	**0**	**0**
IPF19 On 22/12/2022 Spot Bond				100.00000	0.00000	101.42027			0.00	0	0
Total IPF19 SPOT									**0.00**	**0**	**0**
Total For IPF19									**0.00**	**0**	**0**
IPFC13 On 26/04/2017 Spot Bond				100.00000	0.00000	100.42860			0.00	0	0
Total IPFC13 SPOT									**0.00**	**0**	**0**
Total For IPFC13									**0.00**	**0**	**0**
IPL10 On 20/05/2021 Spot Bond			9.84000	100.67334	9.84000	100.64663			0.00	0	1,850,000,000
Total IPL10 SPOT									**0.00**	**0**	**1,850,000,000**
Total For IPL10									**0.00**	**0**	**1,850,000,000**
IPL11 On 24/05/2022 Spot Bond				100.00000	0.00000	99.80555			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			8.61000	104.49750	8.61000	104.47317			0.00	0	0
Total IPL6 SPOT									**0.00**	**0**	**0**
Total For IPL6									**0.00**	**0**	**0**
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	68.55767	100.00000	68.40426			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	101.03627			0.00	0	0
Total IPL7 SPOT									**0.00**	**0**	**0**
Total For IPL7									**0.00**	**0**	**0**
IPL7/JII On 05/04/2018 Spot Bond			100.00000	43.07994	100.00000	42.97326			0.00	0	0
Total IPL7/JIBAR SPOT									**0.00**	**0**	**0**
Total For IPL7/JIBAR									**0.00**	**0**	**0**
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	101.17022			0.00	0	50,000,000

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 IPL8 SPOT									**0.00**	**0**	**50,000,000**
Total For IPL8									**0.00**	**0**	**50,000,000**
IPL8/JIE On 10/10/2020 Spot Bond			100.00000	12.77120	100.00000	12.73958			0.00	0	0
Total IPL8/JIBAR SPOT									**0.00**	**0**	**0**
Total For IPL8/JIBAR									**0.00**	**0**	**0**
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	99.90769			0.00	0	20,000,000
Total IPL9 SPOT									**0.00**	**0**	**20,000,000**
Total For IPL9									**0.00**	**0**	**20,000,000**
IV015 On 20/09/2022 Spot Bond				100.00000	0.00000	101.97451			0.00	0	0
Total IV015 SPOT									**0.00**	**0**	**0**
Total For IV015									**0.00**	**0**	**0**
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IV016 SPOT									**0.00**	**0**	**0**
Total For IV016									**0.00**	**0**	**0**
IV017/F On 31/01/2022 Spot Bond			2.75000	100.12834	2.75000	100.12079			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			3.92000	157.00546	3.92000	156.97064			0.00	0	0
Total IV019 SPOT									**0.00**	**0**	**0**
Total For IV019									**0.00**	**0**	**0**
IV022 On 02/04/2022 Spot Bond				100.00000	0.00000	101.20399			0.00	0	0
Total IV022 SPOT									**0.00**	**0**	**0**
Total For IV022									**0.00**	**0**	**0**
IV023 On 11/07/2022 Spot Bond				100.00000	0.00000	100.98755			0.00	0	0
Total IV023 SPOT									**0.00**	**0**	**0**
Total For IV023									**0.00**	**0**	**0**
IV024 On 27/07/2022 Spot Bond				100.00000	0.00000	100.60685			0.00	0	0
Total IV024 SPOT									**0.00**	**0**	**0**
Total For IV024									**0.00**	**0**	**0**
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	100.01777			0.00	0	0
Total IV025 SPOT									**0.00**	**0**	**0**
Total For IV025									**0.00**	**0**	**0**
IV026 On 27/09/2024 Spot Bond				100.00000	0.00000	99.98080			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			4.08000	109.34477	4.08000	110.27457			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV030 SPOT									**0.00**	**0**	**0**
Total For IV030									**0.00**	**0**	**0**
IV030A On 31/01/2025 Spot Bond			4.08000	109.25362	4.08000	110.27457			0.00	0	0
Total IV030A SPOT									**0.00**	**0**	**0**
Total For IV030A									**0.00**	**0**	**0**
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	101.87567			0.00	0	0
Total IV031 SPOT									**0.00**	**0**	**0**
Total For IV031									**0.00**	**0**	**0**
IV032 On 14/08/2023 Spot Bond				100.00000	0.00000	100.32666			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	100.03497			0.00	0	0
Total IV033 SPOT									**0.00**	**0**	**0**
Total For IV033									**0.00**	**0**	**0**
IV034 On 11/02/2021 Spot Bond			11.71000	102.56660	11.71000	102.53436			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	101.26296			0.00	0	0
Total IV035 SPOT									**0.00**	**0**	**0**
Total For IV035									**0.00**	**0**	**0**
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	100.77348			0.00	0	0
Total IV036 SPOT									**0.00**	**0**	**0**
Total For IV036									**0.00**	**0**	**0**
IV038 On 23/09/2021 Spot Bond				100.00000	0.00000	101.76043			0.00	0	0
Total IV038 SPOT									**0.00**	**0**	**0**
Total For IV038									**0.00**	**0**	**0**
IV039 On 31/01/2022 Spot Bond			4.77000	129.16875	4.77000	129.61012			0.00	0	0
Total IV039 SPOT									**0.00**	**0**	**0**
Total For IV039									**0.00**	**0**	**0**
IV040 On 29/09/2021 Spot Bond				100.00000	0.00000	101.57034			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			12.06000	104.32068	12.06000	104.28694			0.00	0	0
Total IV041 SPOT									**0.00**	**0**	**0**
Total For IV041									**0.00**	**0**	**0**
IV042 On 18/11/2021 Spot Bond				100.00000	0.00000	99.88001			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV042 SPOT									**0.00**	**0**	**0**
Total For IV042									**0.00**	**0**	**0**
IV043 On 21/11/2026 Spot Bond			11.95000	106.11277	11.95000	104.91244			0.00	0	0
Total IV043 SPOT									**0.00**	**0**	**0**
Total For IV043									**0.00**	**0**	**0**
IV044 On 31/01/2027 Spot Bond				100.00000	0.00000	100.51418			0.00	0	0
Total IV044 SPOT									**0.00**	**0**	**0**
Total For IV044									**0.00**	**0**	**0**
IV045 On 31/01/2027 Spot Bond			5.02000	82.68017	5.02000	128.14996			0.00	0	0
Total IV045 SPOT									**0.00**	**0**	**0**
Total For IV045									**0.00**	**0**	**0**
IV057U On 14/07/2018 Spot Bond			100.00000	35.65007	100.00000	35.56179			0.00	0	0
Total IV057U SPOT									**0.00**	**0**	**0**
Total For IV057U									**0.00**	**0**	**0**
IV08 On 30/04/2018 Spot Bond			10.10500	108.09939	10.10500	108.06995			0.00	0	0
Total IV08 SPOT									**0.00**	**0**	**0**
Total For IV08									**0.00**	**0**	**0**
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.33398			0.00	0	0
Total IV09 SPOT									**0.00**	**0**	**0**
Total For IV09									**0.00**	**0**	**0**
IV100U On 19/12/2022 Spot Bond			100.00000	1.75107	100.00000	1.74775			0.00	0	0
Total IV100U SPOT									**0.00**	**0**	**0**
Total For IV100U									**0.00**	**0**	**0**
IV19A On 31/03/2028 Spot Bond			4.02000	155.54974	4.02000	155.51482			0.00	0	0
Total IV19A SPOT									**0.00**	**0**	**0**
Total For IV19A									**0.00**	**0**	**0**
IVA660 On 16/02/2017 Spot Bond			7.75000	99.97877	7.75000	99.93634			0.00	0	0
Total IVA660 SPOT									**0.00**	**0**	**0**
Total For IVA660									**0.00**	**0**	**0**
IVA662 On 02/03/2017 Spot Bond			7.75000	99.72473	7.75000	99.64034			0.00	0	0
Total IVA662 SPOT									**0.00**	**0**	**0**
Total For IVA662									**0.00**	**0**	**0**
IVA663 On 09/03/2017 Spot Bond			7.75000	99.57714	7.75000	99.49299			0.00	0	0
Total IVA663 SPOT									**0.00**	**0**	**0**
Total For IVA663									**0.00**	**0**	**0**
IVA664 On 16/03/2017 Spot Bond			7.75000	99.42998	7.75000	99.34609			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVA664 SPOT									**0.00**	**0**	**0**
Total For IVA664									**0.00**	**0**	**0**
IVA665 On 23/03/2017 Spot Bond			7.85000	99.27408	7.85000	99.18936			0.00	0	0
Total IVA665 SPOT									**0.00**	**0**	**0**
Total For IVA665									**0.00**	**0**	**0**
IVA667 On 06/04/2017 Spot Bond			7.85000	98.97822	7.85000	98.89401			0.00	0	0
Total IVA667 SPOT									**0.00**	**0**	**0**
Total For IVA667									**0.00**	**0**	**0**
IVA668 On 13/04/2017 Spot Bond			7.85000	98.83095	7.85000	98.74700			0.00	0	0
Total IVA668 SPOT									**0.00**	**0**	**0**
Total For IVA668									**0.00**	**0**	**0**
IVA672 On 11/05/2017 Spot Bond			7.85000	98.24624	7.85000	98.16327			0.00	0	0
Total IVA672 SPOT									**0.00**	**0**	**0**
Total For IVA672									**0.00**	**0**	**0**
IVA673 On 18/05/2017 Spot Bond			100.00000	80.21978	100.00000	80.04386			0.00	0	0
Total IVA673 SPOT									**0.00**	**0**	**0**
Total For IVA673									**0.00**	**0**	**0**
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC002 SPOT									**0.00**	**0**	**0**
Total For IVC002									**0.00**	**0**	**0**
IVC005 On 25/11/2020 Spot Bond			10.00000	105.45800	10.00000	105.43000			0.00	0	0
Total IVC005/JIBAR SPOT									**0.00**	**0**	**0**
Total For IVC005/JIBAR									**0.00**	**0**	**0**
IVC016 On 31/05/2017 Spot Bond				100.00000	0.00000	101.89226			0.00	0	0
Total IVC016 SPOT									**0.00**	**0**	**0**
Total For IVC016									**0.00**	**0**	**0**
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	100.79274			0.00	0	0
Total IVC017 SPOT									**0.00**	**0**	**0**
Total For IVC017									**0.00**	**0**	**0**
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	100.88477			0.00	0	0
Total IVC019 SPOT									**0.00**	**0**	**0**
Total For IVC019									**0.00**	**0**	**0**
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	100.76335			0.00	0	0
Total IVC021 SPOT									**0.00**	**0**	**0**
Total For IVC021									**0.00**	**0**	**0**
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.11582			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVC027 SPOT									**0.00**	**0**	**0**
Total For IVC027									**0.00**	**0**	**0**
IVC029 On 24/04/2017 Spot Bond				100.00000	0.00000	100.55944			0.00	0	0
Total IVC029 SPOT									**0.00**	**0**	**0**
Total For IVC029									**0.00**	**0**	**0**
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	101.19461			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	101.22061			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	96.20926			0.00	0	0
Total IVC035 SPOT									**0.00**	**0**	**0**
Total For IVC035									**0.00**	**0**	**0**
IVC036 On 16/07/2019 Spot Bond			9.42500	100.52046	9.42500	100.49488			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	22.81349	100.00000	22.76243			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	22.88769	100.00000	22.83101			0.00	0	0
Total IVC038 SPOT									**0.00**	**0**	**0**
Total For IVC038									**0.00**	**0**	**0**
IVC040 On 24/07/2021 Spot Bond			9.58000	99.79209	9.58000	99.76630			0.00	0	0
Total IVC040 SPOT									**0.00**	**0**	**0**
Total For IVC040									**0.00**	**0**	**0**
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	100.43378			0.00	0	0
Total IVC041 SPOT									**0.00**	**0**	**0**
Total For IVC041									**0.00**	**0**	**0**
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	100.86549			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	100.26140			0.00	0	0
Total IVC048 SPOT									**0.00**	**0**	**0**
Total For IVC048									**0.00**	**0**	**0**
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	99.88085			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVC049 SPOT									**0.00**	**0**	**0**
Total For IVC049									**0.00**	**0**	**0**
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	101.85278			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	100.33844			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	100.01647			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	101.29808			0.00	0	0
Total IVC055 SPOT									**0.00**	**0**	**0**
Total For IVC055									**0.00**	**0**	**0**
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC058 SPOT									**0.00**	**0**	**0**
Total For IVC058									**0.00**	**0**	**0**
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	100.41584			0.00	0	0
Total IVC060 SPOT									**0.00**	**0**	**0**
Total For IVC060									**0.00**	**0**	**0**
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	101.14455			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	100.24463			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	101.61125			0.00	0	0
Total IVC064 SPOT									**0.00**	**0**	**0**
Total For IVC064									**0.00**	**0**	**0**
IVC065 On 10/09/2018 Spot Bond				100.00000	0.00000	101.70507			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	64.64510	100.00000	64.48502			0.00	0	0
Total IVC066 SPOT									**0.00**	**0**	**0**
Total For IVC066									**0.00**	**0**	**0**
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	101.06306			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVC070 SPOT									**0.00**	**0**	**0**
Total For IVC070									**0.00**	**0**	**0**
IVC075 On 21/04/2019 Spot Bond				100.00000	0.00000	100.64297			0.00	0	0
Total IVC075 SPOT									**0.00**	**0**	**0**
Total For IVC075									**0.00**	**0**	**0**
IVC077 On 04/05/2018 Spot Bond				100.00000	0.00000	100.26126			0.00	0	0
Total IVC077 SPOT									**0.00**	**0**	**0**
Total For IVC077									**0.00**	**0**	**0**
IVC078 On 23/05/2017 Spot Bond				100.00000	0.00000	99.83114			0.00	0	0
Total IVC078 SPOT									**0.00**	**0**	**0**
Total For IVC078									**0.00**	**0**	**0**
IVC079 On 23/05/2018 Spot Bond				100.00000	0.00000	99.83114			0.00	0	0
Total IVC079 SPOT									**0.00**	**0**	**0**
Total For IVC079									**0.00**	**0**	**0**
IVC081 On 14/07/2019 Spot Bond				100.00000	0.00000	100.81535			0.00	0	0
Total IVC081 SPOT									**0.00**	**0**	**0**
Total For IVC081									**0.00**	**0**	**0**
IVC082 On 15/07/2019 Spot Bond			100.00000	14.56611	100.00000	14.53004			0.00	0	0
Total IVC082 SPOT									**0.00**	**0**	**0**
Total For IVC082									**0.00**	**0**	**0**
IVC083 On 29/07/2019 Spot Bond				100.00000	0.00000	100.46143			0.00	0	0
Total IVC083 SPOT									**0.00**	**0**	**0**
Total For IVC083									**0.00**	**0**	**0**
IVC086 On 15/08/2017 Spot Bond				100.00000	0.00000	100.19026			0.00	0	0
Total IVC086 SPOT									**0.00**	**0**	**0**
Total For IVC086									**0.00**	**0**	**0**
IVC087 On 07/10/2018 Spot Bond				100.00000	0.00000	100.87953			0.00	0	0
Total IVC087 SPOT									**0.00**	**0**	**0**
Total For IVC087									**0.00**	**0**	**0**
IVC088 On 12/04/2019 Spot Bond				100.00000	0.00000	100.83742			0.00	0	0
Total IVC088 SPOT									**0.00**	**0**	**0**
Total For IVC088									**0.00**	**0**	**0**
IVC089 On 31/10/2018 Spot Bond				100.00000	0.00000	100.38563			0.00	0	0
Total IVC089 SPOT									**0.00**	**0**	**0**
Total For IVC089									**0.00**	**0**	**0**
IVC090 On 31/10/2018 Spot Bond				100.00000	0.00000	100.39210			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVC090 SPOT									**0.00**	**0**	**0**
Total For IVC090									**0.00**	**0**	**0**
IVC092 On 23/11/2019 Spot Bond				100.00000	0.00000	99.80221			0.00	0	0
Total IVC092 SPOT									**0.00**	**0**	**0**
Total For IVC092									**0.00**	**0**	**0**
IVC093 On 23/11/2018 Spot Bond				100.00000	0.00000	99.81070			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			10.43000	103.50279	10.43000	103.47388			0.00	0	0
Total IVC094 SPOT									**0.00**	**0**	**0**
Total For IVC094									**0.00**	**0**	**0**
IVC097 On 14/06/2021 Spot Bond				100.00000	0.00000	101.70476			0.00	0	0
Total IVC097 SPOT									**0.00**	**0**	**0**
Total For IVC097									**0.00**	**0**	**0**
IVC098 On 14/06/2018 Spot Bond			8.82500	101.75680	8.82500	101.73266			0.00	0	0
Total IVC098 SPOT									**0.00**	**0**	**0**
Total For IVC098									**0.00**	**0**	**0**
IVC101 On 24/01/2019 Spot Bond				100.00000	0.00000	100.55501			0.00	0	0
Total IVC101 SPOT									**0.00**	**0**	**0**
Total For IVC101									**0.00**	**0**	**0**
IVC102 On 31/01/2020 Spot Bond				100.00000	0.00000	100.45867			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	100.10703			0.00	0	0
Total IVC103 SPOT									**0.00**	**0**	**0**
Total For IVC103									**0.00**	**0**	**0**
IVC68U On 07/12/2021 Spot Bond			100.00000	3.58287	100.00000	3.57607			0.00	0	0
Total IVC68U SPOT									**0.00**	**0**	**0**
Total For IVC68U									**0.00**	**0**	**0**
IVC73U On 22/03/2018 Spot Bond			100.00000	44.69834	100.00000	44.58766			0.00	0	0
Total IVC73U SPOT									**0.00**	**0**	**0**
Total For IVC73U									**0.00**	**0**	**0**
IVC74U On 22/09/2018 Spot Bond			100.00000	32.10415	100.00000	32.02466			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	5.17882	100.00000	5.16899			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVC80U SPOT									**0.00**	**0**	**0**
Total For IVC80U									**0.00**	**0**	**0**
IVC84U On 01/08/2022 Spot Bond			100.00000	2.28438	100.00000	2.28004			0.00	0	0
Total IVC84U SPOT									**0.00**	**0**	**0**
Total For IVC84U									**0.00**	**0**	**0**
IVC85U On 12/08/2022 Spot Bond			100.00000	2.23715	100.00000	2.23291			0.00	0	0
Total IVC85U SPOT									**0.00**	**0**	**0**
Total For IVC85U									**0.00**	**0**	**0**
IVC91U On 07/11/2022 Spot Bond			100.00000	1.89646	100.00000	1.89286			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	3.61705	100.00000	3.61019			0.00	0	0
Total IVC95U SPOT									**0.00**	**0**	**0**
Total For IVC95U									**0.00**	**0**	**0**
IVC96U On 02/12/2022 Spot Bond			100.00000	1.80853	100.00000	1.80510			0.00	0	0
Total IVC96U SPOT									**0.00**	**0**	**0**
Total For IVC96U									**0.00**	**0**	**0**
IVC99U On 14/12/2022 Spot Bond			100.00000	1.76778	100.00000	1.76443			0.00	0	0
Total IVC99U SPOT									**0.00**	**0**	**0**
Total For IVC99U									**0.00**	**0**	**0**
JAS01 On 31/01/2018 Spot Bond				100.00000	0.00000	100.47609			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**
KAP00[illegible] On 13/06/2017 Spot Bond				100.00000	0.00000	101.79182			0.00	0	0
Total KAP001 SPOT									**0.00**	**0**	**0**
Total For KAP001									**0.00**	**0**	**0**
KAP00[illegible] On 13/06/2019 Spot Bond				100.00000	0.00000	101.68638			0.00	0	0
Total KAP002 SPOT									**0.00**	**0**	**0**
Total For KAP002									**0.00**	**0**	**0**
KAP00[illegible] On 06/06/2019 Spot Bond				100.00000	0.00000	101.86585			0.00	0	0
Total KAP003 SPOT									**0.00**	**0**	**0**
Total For KAP003									**0.00**	**0**	**0**
KAP00[illegible] On 29/06/2018 Spot Bond				100.00000	0.00000	101.23247			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total KAP005 SPOT									**0.00**	**0**	**0**
Total For KAP005									**0.00**	**0**	**0**
KAP00(On 29/06/2021 Spot Bond				100.00000	0.00000	101.30536			0.00	0	0
Total KAP006 SPOT									**0.00**	**0**	**0**
Total For KAP006									**0.00**	**0**	**0**
KAP00(On 26/10/2021 Spot Bond			9.98000	104.08475	9.98000	104.05690			0.00	0	0
Total KAP007 SPOT									**0.00**	**0**	**0**
Total For KAP007									**0.00**	**0**	**0**
KAP00(On 28/11/2019 Spot Bond				100.00000	0.00000	102.06298			0.00	0	20,000,000
Total KAP008 SPOT									**0.00**	**0**	**20,000,000**
Total For KAP008									**0.00**	**0**	**20,000,000**
KAP04(On 01/07/2019 Spot Bond			100.00000	24.78900	100.00000	24.72761			0.00	0	0
Total KAP04U SPOT									**0.00**	**0**	**0**
Total For KAP04U									**0.00**	**0**	**0**
KSB00(On 31/08/2017 Spot Bond				100.00000	0.00000	104.66537			0.00	0	0
Total KSB007 SPOT									**0.00**	**0**	**0**
Total For KSB007									**0.00**	**0**	**0**
KSB00(On 01/11/2017 Spot Bond				100.00000	0.00000	100.44519			0.00	0	0
Total KSB008 SPOT									**0.00**	**0**	**0**
Total For KSB008									**0.00**	**0**	**0**
KSB00(On 05/08/2020 Spot Bond				100.00000	0.00000	100.31387			0.00	0	0
Total KSB009 SPOT									**0.00**	**0**	**0**
Total For KSB009									**0.00**	**0**	**0**
KW01 On 31/10/2027 Spot Bond			9.11500	133.59870	9.11500	133.56581			0.00	0	0
Total KW01 SPOT									**0.00**	**0**	**0**
Total For KW01									**0.00**	**0**	**0**
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	101.27968			0.00	0	0
Total LBK05 SPOT									**0.00**	**0**	**0**
Total For LBK05									**0.00**	**0**	**0**
LBK06 On 06/03/2017 Spot Bond				100.00000	0.00000	101.69556			0.00	0	0
Total LBK06 SPOT									**0.00**	**0**	**0**
Total For LBK06									**0.00**	**0**	**0**
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	101.30914			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	101.25350			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LBK08 SPOT									**0.00**	**0**	**0**
Total For LBK08									**0.00**	**0**	**0**
LBK08/ On 30/10/2019 Spot Bond			100.00000	17.77552	100.00000	17.73150			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			10.14000	100.89173	10.14000	100.86416			0.00	0	0
Total LBK11 SPOT									**0.00**	**0**	**0**
Total For LBK11									**0.00**	**0**	**0**
LBK11/I On 28/11/2019 Spot Bond			9.62000	102.12463	9.62000	102.09812			0.00	0	0
Total LBK11/R207 SPOT									**0.00**	**0**	**0**
Total For LBK11/R207									**0.00**	**0**	**0**
LBK12U On 25/02/2020 Spot Bond			9.71000	99.79409	9.71000	99.76839			0.00	0	0
Total LBK12U SPOT									**0.00**	**0**	**0**
Total For LBK12U									**0.00**	**0**	**0**
LBK13 On 17/03/2017 Spot Bond				100.00000	0.00000	101.44684			0.00	0	0
Total LBK13 SPOT									**0.00**	**0**	**0**
Total For LBK13									**0.00**	**0**	**0**
LBK14U On 31/03/2018 Spot Bond			100.00000	43.82557	100.00000	43.71705			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	101.00737			0.00	0	37,500,000,000
Total LBK15 SPOT									**0.00**	**0**	**37,500,000,000**
Total For LBK15									**0.00**	**0**	**37,500,000,000**
LBK16 On 30/11/2019 Spot Bond				100.00000	0.00000	102.00920			0.00	0	0
Total LBK16 SPOT									**0.00**	**0**	**0**
Total For LBK16									**0.00**	**0**	**0**
LGL02 On 13/08/2017 Spot Bond			8.81000	99.58066	8.81000	99.55762			0.00	0	3,260,000,000
Total LGL02 SPOT									**0.00**	**0**	**3,260,000,000**
Total For LGL02									**0.00**	**0**	**3,260,000,000**
LGL03 On 03/04/2018 Spot Bond			9.46000	100.96116	9.46000	100.93551			0.00	0	0
Total LGL03 SPOT									**0.00**	**0**	**0**
Total For LGL03									**0.00**	**0**	**0**
LGL04 On 14/08/2020 Spot Bond			9.92000	97.89099	9.92000	97.86481			0.00	0	1,500,000,000
Total LGL04 SPOT									**0.00**	**0**	**1,500,000,000**
Total For LGL04									**0.00**	**0**	**1,500,000,000**
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.79441			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LGL05 SPOT									**0.00**	**0**	**0**
Total For LGL05									**0.00**	**0**	**0**
LGL06 On 04/10/2022 Spot Bond			10.18000	103.87108	10.18000	103.84274			0.00	0	2,500,000,000
Total LGL06 SPOT									**0.00**	**0**	**2,500,000,000**
Total For LGL06									**0.00**	**0**	**2,500,000,000**
LGL07 On 04/10/2022 Spot Bond				100.00000	0.00000	101.15120			0.00	0	0
Total LGL07 SPOT									**0.00**	**0**	**0**
Total For LGL07									**0.00**	**0**	**0**
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	100.06687			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			13.15500	103.69173	13.15500	103.65525			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			14.04000	104.26683	14.04000	104.22776			8,424,000,000,000.00	600,000,000	300,000,000
Total LHL19 SPOT									**8,424,000,000,000.00**	**600,000,000**	**300,000,000**
Total For LHL19									**8,424,000,000,000.00**	**600,000,000**	**300,000,000**
LHL22 On 13/09/2017 Spot Bond				100.00000	0.00000	101.74997			0.00	0	0
Total LHL22 SPOT									**0.00**	**0**	**0**
Total For LHL22									**0.00**	**0**	**0**
LHL26 On 13/11/2020 Spot Bond				100.00000	0.00000	100.04898			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	99.65342			0.00	0	0
Total LOM01 SPOT									**0.00**	**0**	**0**
Total For LOM01									**0.00**	**0**	**0**
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total LRFA1 SPOT									**0.00**	**0**	**0**
Total For LRFA1									**0.00**	**0**	**0**
LRFA2 On 17/11/2019 Spot Bond				100.00000	0.00000	99.89991			0.00	0	0
Total LRFA2 SPOT									**0.00**	**0**	**0**
Total For LRFA2									**0.00**	**0**	**0**
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total LRFB1 SPOT									**0.00**	**0**	**0**
Total For LRFB1									**0.00**	**0**	**0**
LRFB2 On 20/11/2019 Spot Bond				100.00000	0.00000	100.22488			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LRFB2 SPOT									**0.00**	**0**	**0**
Total For LRFB2									**0.00**	**0**	**0**
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total LRFC1 SPOT									**0.00**	**0**	**0**
Total For LRFC1									**0.00**	**0**	**0**
LRFC2 On 20/11/2019 Spot Bond				100.00000	0.00000	99.88734			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	100.14174			0.00	0	0
Total MAQ090 SPOT									**0.00**	**0**	**0**
Total For MAQ090									**0.00**	**0**	**0**
MAQ09 On 13/03/2017 Spot Bond				100.00000	0.00000	99.47871			0.00	0	0
Total MAQ092 SPOT									**0.00**	**0**	**0**
Total For MAQ092									**0.00**	**0**	**0**
MAQ09 On 11/12/2017 Spot Bond				100.00000	0.00000	101.51624			0.00	0	0
Total MAQ093 SPOT									**0.00**	**0**	**0**
Total For MAQ093									**0.00**	**0**	**0**
MAQ09 On 08/05/2017 Spot Bond				100.00000	0.00000	98.31052			0.00	0	0
Total MAQ095 SPOT									**0.00**	**0**	**0**
Total For MAQ095									**0.00**	**0**	**0**
MAQ09 On 01/02/2018 Spot Bond				100.00000	0.00000	100.33496			0.00	0	0
Total MAQ096 SPOT									**0.00**	**0**	**0**
Total For MAQ096									**0.00**	**0**	**0**
MAQ09 On 13/03/2017 Spot Bond				100.00000	0.00000	99.48247			0.00	0	0
Total MAQ097 SPOT									**0.00**	**0**	**0**
Total For MAQ097									**0.00**	**0**	**0**
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	103.71218			0.00	0	0
Total MAQ0A1 SPOT									**0.00**	**0**	**0**
Total For MAQ0A1									**0.00**	**0**	**0**
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	103.73521			0.00	0	0
Total MAQ0A2 SPOT									**0.00**	**0**	**0**
Total For MAQ0A2									**0.00**	**0**	**0**
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	89.31496			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	88.73343			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MAQ0A4 SPOT									**0.00**	**0**	**0**
Total For MAQ0A4									**0.00**	**0**	**0**
MAQ0I On 31/08/2019 Spot Bond				100.00000	0.00000	103.60667			0.00	0	0
Total MAQ0I1 SPOT									**0.00**	**0**	**0**
Total For MAQ0I1									**0.00**	**0**	**0**
MAQ0J On 28/02/2020 Spot Bond				100.00000	0.00000	101.38751			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	101.34498			0.00	0	0
Total MAQ0J2 SPOT									**0.00**	**0**	**0**
Total For MAQ0J2									**0.00**	**0**	**0**
MAQN0 On 28/03/2017 Spot Bond				100.00000	0.00000	101.50646			0.00	0	620,000,000
Total MAQN01 SPOT									**0.00**	**0**	**620,000,000**
Total For MAQN01									**0.00**	**0**	**620,000,000**
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.23280			0.00	3,360,000,000	1,690,000,000
Total MBF030 SPOT									**0.00**	**3,360,000,000**	**1,690,000,000**
Total For MBF030									**0.00**	**3,360,000,000**	**1,690,000,000**
MBF03 On 17/04/2017 Spot Bond				100.00000	0.00000	100.74633			0.00	0	20,000,000
Total MBF039 SPOT									**0.00**	**0**	**20,000,000**
Total For MBF039									**0.00**	**0**	**20,000,000**
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	100.32773			0.00	0	6,070,000,000
Total MBF042 SPOT									**0.00**	**0**	**6,070,000,000**
Total For MBF042									**0.00**	**0**	**6,070,000,000**
MBF04 On 13/04/2018 Spot Bond				100.00000	0.00000	100.82760			0.00	0	0
Total MBF045 SPOT									**0.00**	**0**	**0**
Total For MBF045									**0.00**	**0**	**0**
MBF04 On 17/08/2018 Spot Bond				100.00000	0.00000	100.17270			0.00	0	0
Total MBF046 SPOT									**0.00**	**0**	**0**
Total For MBF046									**0.00**	**0**	**0**
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	101.85539			0.00	110,000,000	2,610,000,000
Total MBF047 SPOT									**0.00**	**110,000,000**	**2,610,000,000**
Total For MBF047									**0.00**	**110,000,000**	**2,610,000,000**
MBF04 On 13/03/2017 Spot Bond				100.00000	0.00000	101.48819			0.00	0	100,000,000
Total MBF048 SPOT									**0.00**	**0**	**100,000,000**
Total For MBF048									**0.00**	**0**	**100,000,000**
MBF04 On 14/03/2019 Spot Bond				100.00000	0.00000	101.94238			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBF049 SPOT									**0.00**	**0**	**0**
Total For MBF049									**0.00**	**0**	**0**
MBF05 On 17/05/2017 Spot Bond				100.00000	0.00000	100.05611			0.00	0	0
Total MBF050 SPOT									**0.00**	**0**	**0**
Total For MBF050									**0.00**	**0**	**0**
MBF05 On 16/05/2019 Spot Bond				100.00000	0.00000	100.34116			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	27.91654	100.00000	24.03247			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	101.14863			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	101.21633			0.00	0	0
Total MBF053 SPOT									**0.00**	**0**	**0**
Total For MBF053									**0.00**	**0**	**0**
MBLSA On 30/10/2017 Spot Bond			2.30000	98.42390	2.30000	96.92673			0.00	0	0
Total MBLSA2 SPOT									**0.00**	**0**	**0**
Total For MBLSA2									**0.00**	**0**	**0**
MBLSA On 11/12/2017 Spot Bond				100.00000	0.00000	95.06047			0.00	0	0
Total MBLSA3 SPOT									**0.00**	**0**	**0**
Total For MBLSA3									**0.00**	**0**	**0**
MBP03 On 12/09/2019 Spot Bond				100.00000	0.00000	101.60601			0.00	0	0
Total MBP035 SPOT									**0.00**	**0**	**0**
Total For MBP035									**0.00**	**0**	**0**
MBP29 On 23/09/2017 Spot Bond			100.00000	88.52891	100.00000	88.31560			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	58.05520	100.00000	57.91143			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	58.10181	100.00000	57.95793			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	55.71462	100.00000	55.57510			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBP32U SPOT									**0.00**	**0**	**0**
Total For MBP32U									**0.00**	**0**	**0**
MBP33 On 17/02/2017 Spot Bond			100.00000	100.00000	100.00000	99.72678			0.00	0	36,000,000,000
Total MBP33U SPOT									**0.00**	**0**	**36,000,000,000**
Total For MBP33U									**0.00**	**0**	**36,000,000,000**
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	100.41095			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			9.05500	103.01763	9.05500	102.99258			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	105.07441	8.00000	105.05177			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			9.10500	102.65290	9.10500	102.62779			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	103.02749	8.91000	103.00282			0.00	0	0
Total MBSA02/R204 SPOT									**0.00**	**0**	**0**
Total For MBSA02/R204									**0.00**	**0**	**0**
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	101.01377			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	101.05134			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			9.07500	101.53977	9.07500	101.51488			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			9.83500	101.83310	9.83500	101.80611			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	101.38348			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			9.84000	102.59900	9.84000	102.57131			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MFS1B SPOT									**0.00**	**0**	**0**
Total For MFS1B									**0.00**	**0**	**0**
MIIL02 On 31/05/2017 Spot Bond			9.42000	101.68935	9.42000	101.66379			0.00	0	0
Total MIIL02 SPOT									**0.00**	**0**	**0**
Total For MIIL02									**0.00**	**0**	**0**
MMIG0 On 17/03/2024 Spot Bond				100.00000	0.00000	101.64769			0.00	0	0
Total MMIG01 SPOT									**0.00**	**0**	**0**
Total For MMIG01									**0.00**	**0**	**0**
MMIG0 On 17/03/2026 Spot Bond			9.71000	106.34830	9.71000	105.38296			0.00	0	400,000,000
Total MMIG02 SPOT									**0.00**	**0**	**400,000,000**
Total For MMIG02									**0.00**	**0**	**400,000,000**
MMIG0 On 01/06/2025 Spot Bond				100.00000	0.00000	101.49168			0.00	0	0
Total MMIG03 SPOT									**0.00**	**0**	**0**
Total For MMIG03									**0.00**	**0**	**0**
MMIG0 On 12/08/2030 Spot Bond			11.76500	97.04522	11.76500	97.66662			0.00	0	0
Total MMIG04 SPOT									**0.00**	**0**	**0**
Total For MMIG04									**0.00**	**0**	**0**
MMIG0 On 12/08/2017 Spot Bond			11.06000	100.09205	11.06000	99.31006			0.00	0	1,050,000,000
Total MMIG05 SPOT									**0.00**	**0**	**1,050,000,000**
Total For MMIG05									**0.00**	**0**	**1,050,000,000**
MQB02 On 31/05/2017 Spot Bond			9.12000	101.62704	9.12000	101.60229			0.00	0	0
Total MQB02 SPOT									**0.00**	**0**	**0**
Total For MQB02									**0.00**	**0**	**0**
MTN04 On 13/07/2017 Spot Bond			9.12000	101.36713	9.12000	101.34270			0.00	0	0
Total MTN04 SPOT									**0.00**	**0**	**0**
Total For MTN04									**0.00**	**0**	**0**
MTN06 On 22/03/2017 Spot Bond			100.00000	100.09987	100.00000	99.84900			0.00	0	0
Total MTN06U SPOT									**0.00**	**0**	**0**
Total For MTN06U									**0.00**	**0**	**0**
MTN07 On 22/03/2017 Spot Bond			100.00000	93.66491	100.00000	93.43016			0.00	0	0
Total MTN07U SPOT									**0.00**	**0**	**0**
Total For MTN07U									**0.00**	**0**	**0**
MTN08 On 19/04/2019 Spot Bond			100.00000	22.92741	100.00000	22.87063			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	28.63985	100.00000	28.57612			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MTN09U SPOT									**0.00**	**0**	**0**
Total For MTN09U									**0.00**	**0**	**0**
MWA1U On 18/10/2039 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total MWA1U SPOT									**0.00**	**0**	**0**
Total For MWA1U									**0.00**	**0**	**0**
MWAR(On 22/11/2019 Spot Bond				100.00000	0.00000	99.84503			0.00	0	0
Total MWAR01 SPOT									**0.00**	**0**	**0**
Total For MWAR01									**0.00**	**0**	**0**
N4A211 On 14/08/2020 Spot Bond			100.89771	10.69905	100.89771	10.67205			0.00	0	0
Total N4A211 SPOT									**0.00**	**0**	**0**
Total For N4A211									**0.00**	**0**	**0**
N4A302 On 14/08/2020 Spot Bond			100.61875	10.80749	100.61875	10.78028			0.00	0	0
Total N4A302 SPOT									**0.00**	**0**	**0**
Total For N4A302									**0.00**	**0**	**0**
N4A305 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									**0.00**	**0**	**0**
Total For N4A305									**0.00**	**0**	**0**
N4A308 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									**0.00**	**0**	**0**
Total For N4A308									**0.00**	**0**	**0**
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									**0.00**	**0**	**0**
Total For N4A311									**0.00**	**0**	**0**
N4A405 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									**0.00**	**0**	**0**
Total For N4A405									**0.00**	**0**	**0**
N4A408 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A408 SPOT									**0.00**	**0**	**0**
Total For N4A408									**0.00**	**0**	**0**
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A411 SPOT									**0.00**	**0**	**0**
Total For N4A411									**0.00**	**0**	**0**
N5B23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.40712			0.00	0	0
Total N5B23 SPOT									**0.00**	**0**	**0**
Total For N5B23									**0.00**	**0**	**0**
N5C23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.42289			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total N5C23 SPOT									**0.00**	**0**	**0**
Total For N5C23									**0.00**	**0**	**0**
N5D23 On 20/06/2023 Spot Bond				100.00000	0.00000	101.59458			0.00	0	0
Total N5D23 SPOT									**0.00**	**0**	**0**
Total For N5D23									**0.00**	**0**	**0**
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	111.29017			0.00	0	0
Total N5E23 SPOT									**0.00**	**0**	**0**
Total For N5E23									**0.00**	**0**	**0**
N5F23U On 20/06/2023 Spot Bond			100.00000	12.57076	100.00000	12.53962			0.00	0	0
Total N5F23U SPOT									**0.00**	**0**	**0**
Total For N5F23U									**0.00**	**0**	**0**
N5G23U On 20/06/2023 Spot Bond			100.00000	13.43562	100.00000	13.40235			0.00	0	0
Total N5G23U SPOT									**0.00**	**0**	**0**
Total For N5G23U									**0.00**	**0**	**0**
NAM01 On 19/11/2022 Spot Bond			10.43000	92.81566	10.43000	92.78960			0.00	0	300,000,000
Total NAM01 SPOT									**0.00**	**0**	**300,000,000**
Total For NAM01									**0.00**	**0**	**300,000,000**
NAM02 On 29/06/2020 Spot Bond			9.66000	101.11261	9.66000	101.08642			0.00	0	375,000,000
Total NAM02 SPOT									**0.00**	**0**	**375,000,000**
Total For NAM02									**0.00**	**0**	**375,000,000**
NAM03 On 01/08/2023 Spot Bond			9.98000	100.80897	9.98000	100.78185			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			10.51500	100.42425	10.51500	100.39583			0.00	0	0
Total NAM04 SPOT									**0.00**	**0**	**0**
Total For NAM04									**0.00**	**0**	**0**
NBK11A On 28/11/2020 Spot Bond			9.05500	101.54774	9.05500	101.52289			0.00	0	0
Total NBK11A SPOT									**0.00**	**0**	**0**
Total For NBK11A									**0.00**	**0**	**0**
NBK12A On 19/03/2021 Spot Bond			9.72000	102.77344	9.72000	102.74650			0.00	0	20,000,000
Total NBK12A SPOT									**0.00**	**0**	**20,000,000**
Total For NBK12A									**0.00**	**0**	**20,000,000**
NBK12A On 19/03/2021 Spot Bond			9.38000	103.89771	9.38000	103.87140			0.00	0	0
Total NBK12A/R208 SPOT									**0.00**	**0**	**0**
Total For NBK12A/R208									**0.00**	**0**	**0**
NBK13A On 19/03/2024 Spot Bond			9.73000	104.04259	9.73000	104.01528			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK13A SPOT									**0.00**	**0**	**0**
Total For NBK13A									**0.00**	**0**	**0**
NBK13I On 21/02/2017 Spot Bond				100.00000	0.00000	99.89821			0.00	0	0
Total NBK13B SPOT									**0.00**	**0**	**0**
Total For NBK13B									**0.00**	**0**	**0**
NBK14A On 25/06/2021 Spot Bond			9.31000	101.28522	9.31000	101.26064			0.00	0	0
Total NBK14A SPOT									**0.00**	**0**	**0**
Total For NBK14A									**0.00**	**0**	**0**
NBK15A On 11/02/2022 Spot Bond			9.76000	96.38515	9.76000	96.35978			0.00	0	0
Total NBK15A SPOT									**0.00**	**0**	**0**
Total For NBK15A									**0.00**	**0**	**0**
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	102.17084			0.00	0	0
Total NBK15B SPOT									**0.00**	**0**	**0**
Total For NBK15B									**0.00**	**0**	**0**
NBK16A On 12/02/2025 Spot Bond			10.72500	93.34758	10.72500	93.32063			36,894,000,000,000.00	3,440,000,000	860,000,000
Total NBK16A SPOT									**36,894,000,000,000.00**	**3,440,000,000**	**860,000,000**
Total For NBK16A									**36,894,000,000,000.00**	**3,440,000,000**	**860,000,000**
NBK17A On 22/04/2026 Spot Bond			10.89500	97.79849	10.89500	97.76999			0.00	0	1,220,000,000
Total NBK17A SPOT									**0.00**	**0**	**1,220,000,000**
Total For NBK17A									**0.00**	**0**	**1,220,000,000**
NBK18A On 01/06/2020 Spot Bond			9.47000	101.37676	9.47000	101.35100			0.00	0	0
Total NBK18A SPOT									**0.00**	**0**	**0**
Total For NBK18A									**0.00**	**0**	**0**
NBK18I On 20/03/2017 Spot Bond				100.00000	0.00000	101.30740			0.00	0	0
Total NBK18B SPOT									**0.00**	**0**	**0**
Total For NBK18B									**0.00**	**0**	**0**
NBK19A On 01/06/2022 Spot Bond			9.91000	100.94670	9.91000	100.91988			0.00	0	0
Total NBK19A SPOT									**0.00**	**0**	**0**
Total For NBK19A									**0.00**	**0**	**0**
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	101.20103			0.00	0	100,000,000
Total NBK19B SPOT									**0.00**	**0**	**100,000,000**
Total For NBK19B									**0.00**	**0**	**100,000,000**
NBK19I On 26/06/2017 Spot Bond			100.00000	92.55219	100.00000	92.31965			0.00	0	0
Total NBK19B/JIBAR SPOT									**0.00**	**0**	**0**
Total For NBK19B/JIBAR									**0.00**	**0**	**0**
NBK20A On 01/06/2026 Spot Bond			10.61500	100.70441	10.61500	100.67579			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK20A SPOT									**0.00**	**0**	**0**
Total For NBK20A									**0.00**	**0**	**0**
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	99.25306			0.00	0	0
Total NBK20B SPOT									**0.00**	**0**	**0**
Total For NBK20B									**0.00**	**0**	**0**
NBK21A On 21/07/2027 Spot Bond			11.16500	97.52665	11.16500	97.49739			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	100.29912			0.00	500,000,000	1,200,000,000
Total NBK21B SPOT									**0.00**	**500,000,000**	**1,200,000,000**
Total For NBK21B									**0.00**	**500,000,000**	**1,200,000,000**
NBK22A On 19/11/2022 Spot Bond			10.07000	102.47267	10.07000	102.44487			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	100.24520			0.00	0	0
Total NBK22B SPOT									**0.00**	**0**	**0**
Total For NBK22B									**0.00**	**0**	**0**
NBK23A On 19/11/2025 Spot Bond			10.81500	101.89749	10.81500	101.86784			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	99.88206			0.00	0	0
Total NBK23B SPOT									**0.00**	**0**	**0**
Total For NBK23B									**0.00**	**0**	**0**
NBK24A On 19/11/2027 Spot Bond			11.06500	101.87605	11.06500	101.84575			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	100.01278			0.00	0	0
Total NBK24B SPOT									**0.00**	**0**	**0**
Total For NBK24B									**0.00**	**0**	**0**
NBK25A On 17/02/2023 Spot Bond			9.97000	103.06041	9.97000	103.03316			0.00	0	0
Total NBK25A SPOT									**0.00**	**0**	**0**
Total For NBK25A									**0.00**	**0**	**0**
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	99.96124			0.00	0	0
Total NBK25B SPOT									**0.00**	**0**	**0**
Total For NBK25B									**0.00**	**0**	**0**
NBK26A On 10/05/2023 Spot Bond			100.00000	13.90463	100.00000	13.87351			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.63454			0.00	0	0
Total NBK26B SPOT									**0.00**	**0**	**0**
Total For NBK26B									**0.00**	**0**	**0**
NBK27A On 10/05/2026 Spot Bond			10.15500	108.88474	10.15500	108.85495			0.00	0	0
Total NBK27A SPOT									**0.00**	**0**	**0**
Total For NBK27A									**0.00**	**0**	**0**
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	102.13922			0.00	30,000,000	15,000,000
Total NBK27B SPOT									**0.00**	**30,000,000**	**15,000,000**
Total For NBK27B									**0.00**	**30,000,000**	**15,000,000**
NBK28A On 02/08/2023 Spot Bond			9.98000	100.54592	9.98000	100.51888			59,880,000,000,000.00	6,000,000,000	3,000,000,000
Total NBK28A SPOT									**59,880,000,000,000.00**	**6,000,000,000**	**3,000,000,000**
Total For NBK28A									**59,880,000,000,000.00**	**6,000,000,000**	**3,000,000,000**
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	99.90852			0.00	0	0
Total NBK28B SPOT									**0.00**	**0**	**0**
Total For NBK28B									**0.00**	**0**	**0**
NBK29A On 31/07/2026 Spot Bond			10.51500	100.39322	10.51500	100.36480			0.00	0	0
Total NBK29A SPOT									**0.00**	**0**	**0**
Total For NBK29A									**0.00**	**0**	**0**
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	100.09174			0.00	0	0
Total NBK29B SPOT									**0.00**	**0**	**0**
Total For NBK29B									**0.00**	**0**	**0**
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	99.90586			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	99.97442			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	101.94000			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	100.45062			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	100.15543			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.15864			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	100.16248			0.00	0	0
Total NBK36B SPOT									**0.00**	**0**	**0**
Total For NBK36B									**0.00**	**0**	**0**
NBK37I On 02/08/2019 Spot Bond				100.00000	0.00000	100.38880			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	100.35812			0.00	0	0
Total NBK38B SPOT									**0.00**	**0**	**0**
Total For NBK38B									**0.00**	**0**	**0**
NBK3A On 09/09/2019 Spot Bond			8.59500	111.34587	8.59500	111.31999			0.00	0	0
Total NBK3A SPOT									**0.00**	**0**	**0**
Total For NBK3A									**0.00**	**0**	**0**
NBK3A On 09/09/2019 Spot Bond			100.00000	27.49399	100.00000	27.43247			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			11.29000	43.91429	11.29000	43.90143			0.00	0	0
Total NBK4 SPOT									**0.00**	**0**	**0**
Total For NBK4									**0.00**	**0**	**0**
NBK40I On 31/07/2026 Spot Bond				100.00000	0.00000	100.43358			0.00	0	0
Total NBK40B SPOT									**0.00**	**0**	**0**
Total For NBK40B									**0.00**	**0**	**0**
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.74349			0.00	0	0
Total NBK7B SPOT									**0.00**	**0**	**0**
Total For NBK7B									**0.00**	**0**	**0**
NCLN74 On 15/08/2017 Spot Bond				100.00000	0.00000	100.02381			0.00	0	0
Total NCLN74 SPOT									**0.00**	**0**	**0**
Total For NCLN74									**0.00**	**0**	**0**
NCLN75 On 20/09/2017 Spot Bond				100.00000	0.00000	101.43469			0.00	0	0
Total NCLN75 SPOT									**0.00**	**0**	**0**
Total For NCLN75									**0.00**	**0**	**0**
NCLN75 On 09/10/2017 Spot Bond				100.00000	0.00000	101.15540			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NCLN77 SPOT									**0.00**	**0**	**0**
Total For NCLN77									**0.00**	**0**	**0**
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.50159			0.00	0	0
Total NCLN82 SPOT									**0.00**	**0**	**0**
Total For NCLN82									**0.00**	**0**	**0**
NCLN8 On 20/03/2024 Spot Bond			100.00000	10.11842	100.00000	10.09337			0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	10.11842	100.00000	10.09337			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			10.46000	105.38134	10.46000	105.35167			0.00	0	0
Total NCLN83 SPOT									**0.00**	**0**	**0**
Total For NCLN83									**0.00**	**0**	**0**
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.49372			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			10.49500	104.30298	10.49500	104.27351			0.00	0	0
Total NCLN85 SPOT									**0.00**	**0**	**0**
Total For NCLN85									**0.00**	**0**	**0**
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.50159			0.00	0	0
Total NCLN87 SPOT									**0.00**	**0**	**0**
Total For NCLN87									**0.00**	**0**	**0**
NCLN8 On 20/03/2017 Spot Bond				100.00000	0.00000	101.37252			0.00	0	0
Total NCLN89 SPOT									**0.00**	**0**	**0**
Total For NCLN89									**0.00**	**0**	**0**
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.51410			0.00	0	0
Total NCLN90 SPOT									**0.00**	**0**	**0**
Total For NCLN90									**0.00**	**0**	**0**
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.52984			0.00	0	0
Total NCLN91 SPOT									**0.00**	**0**	**0**
Total For NCLN91									**0.00**	**0**	**0**
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	101.87619			0.00	0	0
Total NCLN92 SPOT									**0.00**	**0**	**0**
Total For NCLN92									**0.00**	**0**	**0**
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	100.94892			0.00	0	0
Total NCLN93 SPOT									**0.00**	**0**	**0**
Total For NCLN93									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN94 On 20/09/2020 Spot Bond				100.00000	0.00000	101.40615			0.00	0	0
Total NCLN94 SPOT									**0.00**	**0**	**0**
Total For NCLN94									**0.00**	**0**	**0**
NCLN95 On 08/10/2018 Spot Bond				100.00000	0.00000	100.94896			0.00	0	0
Total NCLN95 SPOT									**0.00**	**0**	**0**
Total For NCLN95									**0.00**	**0**	**0**
NED01U On 22/12/2021 Spot Bond			100.00000	14.55351	100.00000	14.51747			0.00	0	0
Total NED01U SPOT									**0.00**	**0**	**0**
Total For NED01U									**0.00**	**0**	**0**
NED13 On 25/07/2023 Spot Bond				100.00000	0.00000	100.62352			0.00	0	0
Total NED13 SPOT									**0.00**	**0**	**0**
Total For NED13									**0.00**	**0**	**0**
NED14 On 29/11/2023 Spot Bond				100.00000	0.00000	101.83109			0.00	0	0
Total NED14 SPOT									**0.00**	**0**	**0**
Total For NED14									**0.00**	**0**	**0**
NED15 On 08/04/2024 Spot Bond			10.35500	104.44708	10.35500	104.00178			0.00	0	0
Total NED15 SPOT									**0.00**	**0**	**0**
Total For NED15									**0.00**	**0**	**0**
NED16 On 08/04/2024 Spot Bond				100.00000	0.00000	99.25468			0.00	0	0
Total NED16 SPOT									**0.00**	**0**	**0**
Total For NED16									**0.00**	**0**	**0**
NED17 On 14/10/2024 Spot Bond				100.00000	0.00000	100.87187			0.00	0	0
Total NED17 SPOT									**0.00**	**0**	**0**
Total For NED17									**0.00**	**0**	**0**
NED18 On 16/01/2025 Spot Bond				100.00000	0.00000	100.87152			0.00	0	0
Total NED18 SPOT									**0.00**	**0**	**0**
Total For NED18									**0.00**	**0**	**0**
NED19 On 01/07/2025 Spot Bond				100.00000	0.00000	101.32322			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			11.39000	101.16237	11.39000	101.13142			0.00	0	1,990,000,000
Total NED20 SPOT									**0.00**	**0**	**1,990,000,000**
Total For NED20									**0.00**	**0**	**1,990,000,000**
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.89754			0.00	0	0
Total NED9 SPOT									**0.00**	**0**	**0**
Total For NED9									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDH1 On 20/11/2018 Spot Bond			9.44500	112.52634	9.44500	112.49765			0.00	0	0
Total NEDH1A SPOT									**0.00**	**0**	**0**
Total For NEDH1A									**0.00**	**0**	**0**
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NEDH1B SPOT									**0.00**	**0**	**0**
Total For NEDH1B									**0.00**	**0**	**0**
NEDT1. On 21/05/2021 Spot Bond				100.00000	0.00000	102.20180			0.00	0	0
Total NEDT1A SPOT									**0.00**	**0**	**0**
Total For NEDT1A									**0.00**	**0**	**0**
NEDT1 On 26/11/2021 Spot Bond				100.00000	0.00000	103.10027			0.00	0	0
Total NEDT1B SPOT									**0.00**	**0**	**0**
Total For NEDT1B									**0.00**	**0**	**0**
NET50 On 08/08/2017 Spot Bond				100.00000	0.00000	100.20584			0.00	0	0
Total NET50 SPOT									**0.00**	**0**	**0**
Total For NET50									**0.00**	**0**	**0**
NGL01 On 22/09/2021 Spot Bond				100.00000	0.00000	101.75426			0.00	0	0
Total NGL01 SPOT									**0.00**	**0**	**0**
Total For NGL01									**0.00**	**0**	**0**
NHM00 On 25/11/2020 Spot Bond			10.00000	105.45800	10.00000	105.43000			0.00	0	0
Total NHM001/JIBAR SPOT									**0.00**	**0**	**0**
Total For NHM001/JIBAR									**0.00**	**0**	**0**
NHM00 On 12/05/2021 Spot Bond			13.50000	103.56254	13.50000	103.52516			0.00	0	0
Total NHM002 SPOT									**0.00**	**0**	**0**
Total For NHM002									**0.00**	**0**	**0**
NHM00 On 09/10/2019 Spot Bond				100.00000	0.00000	102.11557			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			2.94000	105.06721	2.94000	119.73602			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	205.94343	3.45000	205.90039			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			3.33000	116.42451	3.33000	116.40048			0.00	0	0
Total NILB13 SPOT									**0.00**	**0**	**0**
Total For NILB13									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB14 On 31/03/2028 Spot Bond			3.51000	163.14173	3.51000	163.10735			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			3.58000	162.49756	3.58000	162.04019			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			100.00000	2.89695	100.00000	100.00000			450,000,000,000,000.00	14,500,000,000	14,500,000,000
Total NILB17 SPOT									**50,000,000,000,000.00**	**14,500,000,000**	**14,500,000,000**
Total For NILB17									**50,000,000,000,000.00**	**14,500,000,000**	**14,500,000,000**
NMP20 On 24/07/2020 Spot Bond			8.89000	101.94424	8.89000	101.91975			0.00	0	0
Total NMP20N SPOT									**0.00**	**0**	**0**
Total For NMP20N									**0.00**	**0**	**0**
NPL10U On 03/04/2017 Spot Bond			100.00000	90.57929	100.00000	90.35891			0.00	0	0
Total NPL10U SPOT									**0.00**	**0**	**0**
Total For NPL10U									**0.00**	**0**	**0**
NQ1A10 On 22/05/2020 Spot Bond			9.52000	102.23283	9.52000	104.97968			0.00	0	0
Total NQ1A10 SPOT									**0.00**	**0**	**0**
Total For NQ1A10									**0.00**	**0**	**0**
NQ1A16 On 22/05/2048 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NQ1A16 SPOT									**0.00**	**0**	**0**
Total For NQ1A16									**0.00**	**0**	**0**
NQ1A17 On 22/05/2050 Spot Bond				100.00000	0.00000	101.99887			0.00	0	0
Total NQ1A17 SPOT									**0.00**	**0**	**0**
Total For NQ1A17									**0.00**	**0**	**0**
NQ1A18 On 22/05/2049 Spot Bond				100.00000	0.00000	101.96357			0.00	0	0
Total NQ1A18 SPOT									**0.00**	**0**	**0**
Total For NQ1A18									**0.00**	**0**	**0**
NQ1A19 On 22/05/2050 Spot Bond				100.00000	0.00000	102.35104			0.00	0	0
Total NQ1A19 SPOT									**0.00**	**0**	**0**
Total For NQ1A19									**0.00**	**0**	**0**
NQ1A21 On 22/05/2019 Spot Bond				100.00000	0.00000	102.10086			0.00	0	0
Total NQ1A21 SPOT									**0.00**	**0**	**0**
Total For NQ1A21									**0.00**	**0**	**0**
NQ1A22 On 22/05/2017 Spot Bond				100.00000	0.00000	101.97633			0.00	0	0
Total NQ1A22 SPOT									**0.00**	**0**	**0**
Total For NQ1A22									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1 On 22/05/2020 Spot Bond			9.72000	102.22297	9.72000	105.01804			0.00	0	0
Total NQ1B10 SPOT									**0.00**	**0**	**0**
Total For NQ1B10									**0.00**	**0**	**0**
NQ1B1 On 22/05/2050 Spot Bond				100.00000	0.00000	102.03418			0.00	0	0
Total NQ1B15 SPOT									**0.00**	**0**	**0**
Total For NQ1B15									**0.00**	**0**	**0**
NQ1B1 On 22/05/2049 Spot Bond				100.00000	0.00000	102.01065			0.00	0	0
Total NQ1B16 SPOT									**0.00**	**0**	**0**
Total For NQ1B16									**0.00**	**0**	**0**
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	102.16825			0.00	0	0
Total NQ1B17 SPOT									**0.00**	**0**	**0**
Total For NQ1B17									**0.00**	**0**	**0**
NQ1C1 On 22/05/2020 Spot Bond			9.92000	102.21314	9.92000	105.05644			0.00	0	0
Total NQ1C10 SPOT									**0.00**	**0**	**0**
Total For NQ1C10									**0.00**	**0**	**0**
NQ1C1 On 22/05/2050 Spot Bond				100.00000	0.00000	102.05772			0.00	0	0
Total NQ1C15 SPOT									**0.00**	**0**	**0**
Total For NQ1C15									**0.00**	**0**	**0**
NQ1C1 On 22/05/2049 Spot Bond				100.00000	0.00000	102.06950			0.00	0	0
Total NQ1C16 SPOT									**0.00**	**0**	**0**
Total For NQ1C16									**0.00**	**0**	**0**
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	102.26943			0.00	0	0
Total NQ1C17 SPOT									**0.00**	**0**	**0**
Total For NQ1C17									**0.00**	**0**	**0**
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	102.50472			0.00	0	0
Total NQF1D5 SPOT									**0.00**	**0**	**0**
Total For NQF1D5									**0.00**	**0**	**0**
NQF1D On 22/05/2050 Spot Bond				100.00000	0.00000	102.10480			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	102.40150			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			8.83500	108.14785	8.83500	108.12216			0.00	0	0
Total NRA018 SPOT									**0.00**	**0**	**0**
Total For NRA018									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA02: On 31/10/2022 Spot Bond			9.71000	114.57375	9.71000	114.54374			0.00	0	400,000,000
Total NRA022 SPOT									**0.00**	**0**	**400,000,000**
Total For NRA022									**0.00**	**0**	**400,000,000**
NRA02: On 31/05/2023 Spot Bond			2.54000	181.38909	2.54000	181.35561			0.00	0	9,700,000,000
Total NRA023 SPOT									**0.00**	**0**	**9,700,000,000**
Total For NRA023									**0.00**	**0**	**9,700,000,000**
NRA02 On 30/11/2028 Spot Bond			11.29500	108.75584	11.29500	108.72302			0.00	0	5,040,000,000
Total NRA028 SPOT									**0.00**	**0**	**5,040,000,000**
Total For NRA028									**0.00**	**0**	**5,040,000,000**
NRA02 On 30/11/2028 Spot Bond			100.00000	14.61356	100.00000	14.58104			0.00	0	0
Total NRA028/R186 SPOT									**0.00**	**0**	**0**
Total For NRA028/R186									**0.00**	**0**	**0**
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.86716			0.00	500,000,000	500,000,000
Total NTC16 SPOT									**0.00**	**500,000,000**	**500,000,000**
Total For NTC16									**0.00**	**500,000,000**	**500,000,000**
NTC17 On 27/02/2017 Spot Bond				100.00000	0.00000	101.90976			0.00	0	0
Total NTC17 SPOT									**0.00**	**0**	**0**
Total For NTC17									**0.00**	**0**	**0**
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	102.59691			0.00	0	0
Total NTC18 SPOT									**0.00**	**0**	**0**
Total For NTC18									**0.00**	**0**	**0**
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	100.51824			0.00	0	0
Total NTC19 SPOT									**0.00**	**0**	**0**
Total For NTC19									**0.00**	**0**	**0**
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	102.21374			0.00	0	0
Total NYT101 SPOT									**0.00**	**0**	**0**
Total For NYT101									**0.00**	**0**	**0**
NYT10 On 28/05/2020 Spot Bond				100.00000	0.00000	102.71618			0.00	0	0
Total NYT102 SPOT									**0.00**	**0**	**0**
Total For NYT102									**0.00**	**0**	**0**
NYT13U On 28/05/2020 Spot Bond			100.00000	24.08751	100.00000	24.02915			0.00	0	0
Total NYT13U SPOT									**0.00**	**0**	**0**
Total For NYT13U									**0.00**	**0**	**0**
OML02 On 21/11/2024 Spot Bond				100.00000	0.00000	102.22468			0.00	0	0
Total OML02 SPOT									**0.00**	**0**	**0**
Total For OML02									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML03 On 27/11/2019 Spot Bond			10.04000	100.20821	10.04000	100.18109			0.00	0	0
Total OML03 SPOT									**0.00**	**0**	**0**
Total For OML03									**0.00**	**0**	**0**
OML04 On 19/03/2025 Spot Bond				100.00000	0.00000	101.70744			0.00	0	0
Total OML04 SPOT									**0.00**	**0**	**0**
Total For OML04									**0.00**	**0**	**0**
OML05 On 19/03/2025 Spot Bond			10.24000	101.45785	10.24000	102.78373			0.00	0	1,500,000,000
Total OML05 SPOT									**0.00**	**0**	**1,500,000,000**
Total For OML05									**0.00**	**0**	**1,500,000,000**
OML06 On 19/03/2022 Spot Bond			10.91000	102.02942	10.91000	101.99949			0.00	0	1,500,000,000
Total OML06 SPOT									**0.00**	**0**	**1,500,000,000**
Total For OML06									**0.00**	**0**	**1,500,000,000**
OML07 On 19/03/2025 Spot Bond			11.61500	101.14719	11.61500	101.11564			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 14/09/2025 Spot Bond				100.00000	0.00000	101.99716			0.00	0	0
Total OML08 SPOT									**0.00**	**0**	**0**
Total For OML08									**0.00**	**0**	**0**
OML09 On 14/09/2022 Spot Bond			10.90000	104.67991	10.90000	104.64923			0.00	0	1,000,000,000
Total OML09 SPOT									**0.00**	**0**	**1,000,000,000**
Total For OML09									**0.00**	**0**	**1,000,000,000**
OML10 On 14/09/2025 Spot Bond			11.61500	103.45751	11.61500	103.42525			0.00	0	940,000,000
Total OML10 SPOT									**0.00**	**0**	**940,000,000**
Total For OML10									**0.00**	**0**	**940,000,000**
PMM12 On 25/11/2020 Spot Bond			10.00000	105.45800	10.00000	105.43000			0.00	0	0
Total PMM12/JIBAR SPOT									**0.00**	**0**	**0**
Total For PMM12/JIBAR									**0.00**	**0**	**0**
PMM25 On 07/03/2017 Spot Bond				100.00000	0.00000	101.70684			0.00	0	0
Total PMM25 SPOT									**0.00**	**0**	**0**
Total For PMM25									**0.00**	**0**	**0**
PMM28 On 02/03/2017 Spot Bond				100.00000	0.00000	101.73545			0.00	0	0
Total PMM28 SPOT									**0.00**	**0**	**0**
Total For PMM28									**0.00**	**0**	**0**
PMM29 On 04/09/2017 Spot Bond				100.00000	0.00000	101.74427			0.00	0	0
Total PMM29 SPOT									**0.00**	**0**	**0**
Total For PMM29									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM30 On 07/09/2017 Spot Bond				100.00000	0.00000	101.69706			0.00	0	0
Total PMM30 SPOT									**0.00**	**0**	**0**
Total For PMM30									**0.00**	**0**	**0**
PMM31 On 04/05/2017 Spot Bond				100.00000	0.00000	100.22654			0.00	0	0
Total PMM31 SPOT									**0.00**	**0**	**0**
Total For PMM31									**0.00**	**0**	**0**
PMM32 On 25/05/2017 Spot Bond				100.00000	0.00000	99.74924			0.00	0	0
Total PMM32 SPOT									**0.00**	**0**	**0**
Total For PMM32									**0.00**	**0**	**0**
PPC002 On 31/12/2018 Spot Bond				100.00000	0.00000	97.02010			0.00	0	0
Total PPC002 SPOT									**0.00**	**0**	**0**
Total For PPC002									**0.00**	**0**	**0**
PPC003 On 31/10/2019 Spot Bond				100.00000	0.00000	96.85739			0.00	0	0
Total PPC003 SPOT									**0.00**	**0**	**0**
Total For PPC003									**0.00**	**0**	**0**
PPC004 On 30/06/2021 Spot Bond			10.01500	100.33218	10.01500	100.31397			0.00	0	0
Total PPC004 SPOT									**0.00**	**0**	**0**
Total For PPC004									**0.00**	**0**	**0**
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total PRE1A1 SPOT									**0.00**	**0**	**0**
Total For PRE1A1									**0.00**	**0**	**0**
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.43647			0.00	0	0
Total PRE1A3 SPOT									**0.00**	**0**	**0**
Total For PRE1A3									**0.00**	**0**	**0**
PRE1B On 27/01/2028 Spot Bond				100.00000	0.00000	100.50140			0.00	0	0
Total PRE1B1 SPOT									**0.00**	**0**	**0**
Total For PRE1B1									**0.00**	**0**	**0**
PRE1C On 27/01/2028 Spot Bond				100.00000	0.00000	100.54755			0.00	0	0
Total PRE1C1 SPOT									**0.00**	**0**	**0**
Total For PRE1C1									**0.00**	**0**	**0**
PRE1D On 27/01/2028 Spot Bond				100.00000	0.00000	100.55827			0.00	0	0
Total PRE1D1 SPOT									**0.00**	**0**	**0**
Total For PRE1D1									**0.00**	**0**	**0**
R186 On 21/12/2026 Spot Bond			8.61000	114.02421	8.71500	113.25712			208,731,258,882,000.00	1,205,427,556,200	,782,340,607,000
Total R186 SPOT									**)8,731,258,882,000.00**	**205,427,556,200**	**782,340,607,000**
Total For R186									**)8,731,258,882,000.00**	**205,427,556,200**	**782,340,607,000**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197 On 07/12/2023 Spot Bond			2.04000	297.02942	2.04000	296.97866			73,301,182,080,000.00	35,931,952,000	31,259,418,700
Total R197 SPOT									**73,301,182,080,000.00**	**35,931,952,000**	**31,259,418,700**
Total For R197									**73,301,182,080,000.00**	**35,931,952,000**	**31,259,418,700**
R202 On 07/12/2033 Spot Bond			2.07000	245.83447	2.07000	245.79225			467,297,938,755,000.00	225,747,796,500	200,002,203,300
Total R202 SPOT									**67,297,938,755,000.00**	**225,747,796,500**	**200,002,203,300**
Total For R202									**67,297,938,755,000.00**	**225,747,796,500**	**200,002,203,300**
R2023 On 28/02/2023 Spot Bond			8.23000	101.38876	8.33000	100.90585			152,749,211,189,000.00	626,093,464,300	554,563,200,000
Total R2023 SPOT									**52,749,211,189,000.00**	**626,093,464,300**	**554,563,200,000**
Total For R2023									**52,749,211,189,000.00**	**626,093,464,300**	**554,563,200,000**
R203 On 15/09/2017 Spot Bond			7.52000	103.92429	7.56000	103.88089			044,500,800,000,000.00	803,790,000,000	529,520,000,000
Total R203 SPOT									**44,500,800,000,000.00**	**803,790,000,000**	**529,520,000,000**
Total For R203									**44,500,800,000,000.00**	**803,790,000,000**	**529,520,000,000**
R2030 On 31/01/2030 Spot Bond			9.10500	92.06201	9.10500	92.03936			470,915,036,046,000.00	,699,166,945,200	747,197,400,000
Total R2030 SPOT									**70,915,036,046,000.00**	**699,166,945,200**	**747,197,400,000**
Total For R2030									**70,915,036,046,000.00**	**699,166,945,200**	**747,197,400,000**
R2032 On 31/03/2032 Spot Bond			9.24000	95.17742	9.24000	95.15381			228,681,054,752,000.00	457,649,464,800	316,055,064,800
Total R2032 SPOT									**28,681,054,752,000.00**	**457,649,464,800**	**316,055,064,800**
Total For R2032									**28,681,054,752,000.00**	**457,649,464,800**	**316,055,064,800**
R2035 On 28/02/2035 Spot Bond			9.37500	99.85094	9.37500	99.82567			546,265,625,000,000.00	,444,935,000,000	462,820,000,000
Total R2035 SPOT									**46,265,625,000,000.00**	**444,935,000,000**	**462,820,000,000**
Total For R2035									**46,265,625,000,000.00**	**444,935,000,000**	**462,820,000,000**
R2037 On 31/01/2037 Spot Bond			9.46000	91.84767	9.46000	91.82422			490,930,560,330,000.00	,108,977,860,500	548,132,600,000
Total R2037 SPOT									**90,930,560,330,000.00**	**108,977,860,500**	**548,132,600,000**
Total For R2037									**90,930,560,330,000.00**	**108,977,860,500**	**548,132,600,000**
R204 On 21/12/2018 Spot Bond			7.57500	101.97622	7.65500	101.81945			354,429,232,162,500.00	838,868,545,500	432,977,000,000
Total R204 SPOT									**54,429,232,162,500.00**	**838,868,545,500**	**432,977,000,000**
Total For R204									**54,429,232,162,500.00**	**838,868,545,500**	**432,977,000,000**
R2040 On 31/01/2040 Spot Bond			9.46500	96.08915	9.46500	96.06460			504,469,220,000,000.00	475,908,000,000	307,855,000,000
Total R2040 SPOT									**04,469,220,000,000.00**	**475,908,000,000**	**307,855,000,000**
Total For R2040									**04,469,220,000,000.00**	**475,908,000,000**	**307,855,000,000**
R2044 On 31/01/2044 Spot Bond			9.50000	93.15460	9.50000	93.13072			700,343,526,400,000.00	73,720,371,200	212,303,871,200
Total R2044 SPOT									**00,343,526,400,000.00**	**73,720,371,200**	**212,303,871,200**
Total For R2044									**00,343,526,400,000.00**	**73,720,371,200**	**212,303,871,200**
R2048 On 28/02/2048 Spot Bond			9.50000	96.65171	9.50000	96.62693			646,786,693,650,000.00	,225,977,546,700	,057,306,046,700
Total R2048 SPOT									**46,786,693,650,000.00**	**225,977,546,700**	**057,306,046,700**
Total For R2048									**46,786,693,650,000.00**	**225,977,546,700**	**057,306,046,700**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207 On 15/01/2020 Spot Bond			7.74000	99.39594	7.84000	99.12108			500,027,839,526,000.00	968,995,844,900	461,915,655,200
Total R207 SPOT									**0,027,839,526,000.00**	**968,995,844,900**	**461,915,655,200**
Total For R207									**0,027,839,526,000.00**	**968,995,844,900**	**461,915,655,200**
R208 On 31/03/2021 Spot Bond			7.91000	98.57642	8.01000	98.21876			827,093,178,284,000.00	736,674,232,400	676,977,200,000
Total R208 SPOT									**27,093,178,284,000.00**	**736,674,232,400**	**676,977,200,000**
Total For R208									**27,093,178,284,000.00**	**736,674,232,400**	**676,977,200,000**
R209 On 31/03/2036 Spot Bond			9.24500	75.75252	9.34500	75.03216			,969,111,385,704,000.00	,402,824,379,200	830,961,610,100
Total R209 SPOT									**69,111,385,704,000.00**	**402,824,379,200**	**830,961,610,100**
Total For R209									**69,111,385,704,000.00**	**402,824,379,200**	**830,961,610,100**
R210 On 31/03/2028 Spot Bond			2.02000	187.89960	2.02000	187.86759			103,842,896,490,000.00	51,407,374,500	127,091,223,800
Total R210 SPOT									**03,842,896,490,000.00**	**51,407,374,500**	**127,091,223,800**
Total For R210									**03,842,896,490,000.00**	**51,407,374,500**	**127,091,223,800**
R212 On 31/01/2022 Spot Bond			2.02000	147.02504	2.02000	146.99996			339,519,469,910,000.00	168,078,945,500	122,743,107,800
Total R212 SPOT									**39,519,469,910,000.00**	**168,078,945,500**	**122,743,107,800**
Total For R212									**39,519,469,910,000.00**	**168,078,945,500**	**122,743,107,800**
R213 On 28/02/2031 Spot Bond			9.03000	87.31313	9.13000	86.59850			035,592,062,863,000.00	,554,329,132,100	562,999,884,800
Total R213 SPOT									**35,592,062,863,000.00**	**554,329,132,100**	**562,999,884,800**
Total For R213									**35,592,062,863,000.00**	**554,329,132,100**	**562,999,884,800**
R214 On 28/02/2041 Spot Bond			9.42500	75.40761	9.42500	75.38843			971,212,174,932,500.00	845,751,954,900	837,544,430,000
Total R214 SPOT									**71,212,174,932,500.00**	**845,751,954,900**	**837,544,430,000**
Total For R214									**71,212,174,932,500.00**	**845,751,954,900**	**837,544,430,000**
R337C On 21/06/2020 Spot Bond			8.54000	75.62605	8.54000	75.60868			0.00	0	0
Total R337C SPOT									**0.00**	**0**	**0**
Total For R337C									**0.00**	**0**	**0**
R347C On 21/06/2025 Spot Bond			9.05000	47.79496	9.05000	47.78334			0.00	0	0
Total R347C SPOT									**0.00**	**0**	**0**
Total For R347C									**0.00**	**0**	**0**
RCG01 On 24/10/2019 Spot Bond				100.00000	0.00000	100.58110			0.00	0	0
Total RCG01B SPOT									**0.00**	**0**	**0**
Total For RCG01B									**0.00**	**0**	**0**
RCG01 On 24/10/2017 Spot Bond				100.00000	0.00000	100.54017			0.00	0	0
Total RCG01C SPOT									**0.00**	**0**	**0**
Total For RCG01C									**0.00**	**0**	**0**
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	101.97722			0.00	0	0
Total RCSB05 SPOT									**0.00**	**0**	**0**
Total For RCSB05									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	102.27949			0.00	0	0
Total RCSB07 SPOT									**0.00**	**0**	**0**
Total For RCSB07									**0.00**	**0**	**0**
RCSB1 On 30/04/2017 Spot Bond			100.00000	85.00657	100.00000	84.81250			0.00	0	0
Total RCSB1U SPOT									**0.00**	**0**	**0**
Total For RCSB1U									**0.00**	**0**	**0**
RCSB2 On 24/07/2017 Spot Bond			100.00000	84.50704	100.00000	84.30913			0.00	0	0
Total RCSB2U SPOT									**0.00**	**0**	**0**
Total For RCSB2U									**0.00**	**0**	**0**
RCSB3 On 17/03/2017 Spot Bond			100.00000	95.01726	100.00000	94.77609			0.00	0	0
Total RCSB3U SPOT									**0.00**	**0**	**0**
Total For RCSB3U									**0.00**	**0**	**0**
RCSB6 On 31/03/2018 Spot Bond			100.00000	43.50372	100.00000	43.39599			0.00	0	0
Total RCSB6U SPOT									**0.00**	**0**	**0**
Total For RCSB6U									**0.00**	**0**	**0**
RDF01I On 04/09/2017 Spot Bond			100.00000	62.79769	100.00000	62.61842			0.00	0	0
Total RDF01U SPOT									**0.00**	**0**	**0**
Total For RDF01U									**0.00**	**0**	**0**
RDF02I On 04/12/2020 Spot Bond			100.00000	11.55241	100.00000	11.51657			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	41.88752	100.00000	41.76795			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	28.99329	100.00000	28.91052			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	16.12956	100.00000	16.08352			0.00	0	0
Total RDF05U SPOT									**0.00**	**0**	**0**
Total For RDF05U									**0.00**	**0**	**0**
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.63309			0.00	0	0
Total RDFB02 SPOT									**0.00**	**0**	**0**
Total For RDFB02									**0.00**	**0**	**0**
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	102.34561			0.00	0	0
Total RDFB04 SPOT									**0.00**	**0**	**0**
Total For RDFB04									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	102.03605			0.00	0	0
Total RDFB05 SPOT									**0.00**	**0**	**0**
Total For RDFB05									**0.00**	**0**	**0**
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	102.19933			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	24.74117	100.00000	24.67991			0.00	0	0
Total RDFB06/JIBAR SPOT									**0.00**	**0**	**0**
Total For RDFB06/JIBAR									**0.00**	**0**	**0**
RDFB0 On 30/09/2019 Spot Bond				100.00000	0.00000	101.42598			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	101.11560			0.00	0	0
Total RDFB08 SPOT									**0.00**	**0**	**0**
Total For RDFB08									**0.00**	**0**	**0**
RDFB0 On 02/12/2021 Spot Bond				100.00000	0.00000	101.92784			0.00	0	0
Total RDFB09 SPOT									**0.00**	**0**	**0**
Total For RDFB09									**0.00**	**0**	**0**
RDFC3 On 23/03/2017 Spot Bond				100.00000	0.00000	101.30595			0.00	0	0
Total RDFC30 SPOT									**0.00**	**0**	**0**
Total For RDFC30									**0.00**	**0**	**0**
RDFC3 On 02/06/2017 Spot Bond				100.00000	0.00000	101.78278			0.00	0	0
Total RDFC33 SPOT									**0.00**	**0**	**0**
Total For RDFC33									**0.00**	**0**	**0**
RDFC3 On 07/07/2017 Spot Bond				100.00000	0.00000	100.48065			0.00	0	0
Total RDFC34 SPOT									**0.00**	**0**	**0**
Total For RDFC34									**0.00**	**0**	**0**
RDFC3 On 05/10/2017 Spot Bond				100.00000	0.00000	100.98504			0.00	0	0
Total RDFC35 SPOT									**0.00**	**0**	**0**
Total For RDFC35									**0.00**	**0**	**0**
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	99.86991			0.00	0	0
Total REB01 SPOT									**0.00**	**0**	**0**
Total For REB01									**0.00**	**0**	**0**
REB01/ On 21/05/2018 Spot Bond			100.00000	45.91454	100.00000	45.80331			0.00	0	0
Total REB01/JIBAR SPOT									**0.00**	**0**	**0**
Total For REB01/JIBAR									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
REB02 On 21/05/2018 Spot Bond				100.00000	0.00000	99.87966			0.00	0	0
Total REB02 SPOT									**0.00**	**0**	**0**
Total For REB02									**0.00**	**0**	**0**
REBC0 On 19/05/2017 Spot Bond				100.00000	0.00000	99.90812			0.00	0	0
Total REBC04 SPOT									**0.00**	**0**	**0**
Total For REBC04									**0.00**	**0**	**0**
RED10 On 13/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total RED101 SPOT									**0.00**	**0**	**0**
Total For RED101									**0.00**	**0**	**0**
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	101.37695			0.00	0	0
Total RED201 SPOT									**0.00**	**0**	**0**
Total For RED201									**0.00**	**0**	**0**
RED20: On 05/04/2019 Spot Bond				100.00000	0.00000	101.45046			0.00	0	0
Total RED202 SPOT									**0.00**	**0**	**0**
Total For RED202									**0.00**	**0**	**0**
RED20: On 05/04/2019 Spot Bond				100.00000	0.00000	101.73870			0.00	0	0
Total RED203 SPOT									**0.00**	**0**	**0**
Total For RED203									**0.00**	**0**	**0**
RED30 On 16/09/2021 Spot Bond				100.00000	0.00000	102.99288			0.00	0	0
Total RED301 SPOT									**0.00**	**0**	**0**
Total For RED301									**0.00**	**0**	**0**
RES01I On 02/03/2018 Spot Bond			100.00000	45.84529	100.00000	45.73177			0.00	0	0
Total RES01U SPOT									**0.00**	**0**	**0**
Total For RES01U									**0.00**	**0**	**0**
RES02I On 02/03/2019 Spot Bond			100.00000	24.26153	100.00000	24.20145			0.00	0	0
Total RES02U SPOT									**0.00**	**0**	**0**
Total For RES02U									**0.00**	**0**	**0**
RES03I On 02/03/2020 Spot Bond			100.00000	15.46134	100.00000	15.42306			0.00	0	0
Total RES03U SPOT									**0.00**	**0**	**0**
Total For RES03U									**0.00**	**0**	**0**
RES04I On 02/03/2021 Spot Bond			100.00000	11.95364	100.00000	11.92403			0.00	0	0
Total RES04U SPOT									**0.00**	**0**	**0**
Total For RES04U									**0.00**	**0**	**0**
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.24432			0.00	0	0
Total RES15 SPOT									**0.00**	**0**	**0**
Total For RES15									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.25608			0.00	0	0
Total RES18 SPOT									**0.00**	**0**	**0**
Total For RES18									**0.00**	**0**	**0**
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.78411			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	100.75146			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	99.73995			0.00	0	0
Total RES34 SPOT									**0.00**	**0**	**0**
Total For RES34									**0.00**	**0**	**0**
RES35 On 25/08/2021 Spot Bond				100.00000	0.00000	99.73644			0.00	0	0
Total RES35 SPOT									**0.00**	**0**	**0**
Total For RES35									**0.00**	**0**	**0**
RES36 On 21/10/2019 Spot Bond				100.00000	0.00000	100.61582			0.00	0	0
Total RES36 SPOT									**0.00**	**0**	**0**
Total For RES36									**0.00**	**0**	**0**
RES37 On 12/07/2017 Spot Bond				100.00000	0.00000	100.80232			0.00	0	0
Total RES37 SPOT									**0.00**	**0**	**0**
Total For RES37									**0.00**	**0**	**0**
RES38 On 01/08/2020 Spot Bond				100.00000	0.00000	100.38869			0.00	0	0
Total RES38 SPOT									**0.00**	**0**	**0**
Total For RES38									**0.00**	**0**	**0**
RMBI0(On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total RMBI06 SPOT									**0.00**	**0**	**0**
Total For RMBI06									**0.00**	**0**	**0**
RP005 On 31/03/2017 Spot Bond				100.00000	0.00000	100.16985			0.00	0	0
Total RP005 SPOT									**0.00**	**0**	**0**
Total For RP005									**0.00**	**0**	**0**
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	78.45522			0.00	0	0
Total RP014 SPOT									**0.00**	**0**	**0**
Total For RP014									**0.00**	**0**	**0**
RP018 On 12/02/2020 Spot Bond			12.35000	101.63521	12.35000	101.60157			0.00	0	0
Total RP018 SPOT									**0.00**	**0**	**0**
Total For RP018									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP020 On 12/02/2020 Spot Bond			100.00000	20.31498	100.00000	20.26411			0.00	0	0
Total RP020 SPOT									**0.00**	**0**	**0**
Total For RP020									**0.00**	**0**	**0**
RPP01U On 31/08/2018 Spot Bond			100.00000	25.50911	100.00000	25.44595			0.00	0	0
Total RPP01U SPOT									**0.00**	**0**	**0**
Total For RPP01U									**0.00**	**0**	**0**
RPP08U On 30/04/2020 Spot Bond			100.00000	18.59305	100.00000	18.57028			0.00	0	0
Total RPP08U SPOT									**0.00**	**0**	**0**
Total For RPP08U									**0.00**	**0**	**0**
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	104.36644			0.00	0	0
Total RPS001 SPOT									**0.00**	**0**	**0**
Total For RPS001									**0.00**	**0**	**0**
RPS002 On 30/04/2025 Spot Bond				100.00000	0.00000	46.34390			0.00	0	0
Total RPS002 SPOT									**0.00**	**0**	**0**
Total For RPS002									**0.00**	**0**	**0**
RW21 On 21/04/2021 Spot Bond			9.43500	105.04426	9.43500	105.01766			0.00	0	0
Total RW21 SPOT									**0.00**	**0**	**0**
Total For RW21									**0.00**	**0**	**0**
RW23 On 10/12/2023 Spot Bond			10.01000	99.34869	10.01000	99.32204			0.00	0	0
Total RW23 SPOT									**0.00**	**0**	**0**
Total For RW23									**0.00**	**0**	**0**
RW28 On 10/12/2028 Spot Bond			10.84000	97.99907	10.84000	97.97066			0.00	0	0
Total RW28 SPOT									**0.00**	**0**	**0**
Total For RW28									**0.00**	**0**	**0**
S1325U On 28/02/2017 Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0
Total S1325U SPOT									**0.00**	**0**	**0**
Total For S1325U									**0.00**	**0**	**0**
SBK12/R On 25/11/2020 Spot Bond			10.00000	105.45800	10.00000	105.43000			0.00	0	0
Total SBK12/R157 SPOT									**0.00**	**0**	**0**
Total For SBK12/R157									**0.00**	**0**	**0**
SBK14 On 01/12/2017 Spot Bond			8.54000	102.87933	8.54000	102.85569			5,124,000,000,000.00	600,000,000	300,000,000
Total SBK14 SPOT									**5,124,000,000,000.00**	**600,000,000**	**300,000,000**
Total For SBK14									**5,124,000,000,000.00**	**600,000,000**	**300,000,000**
SBK15 On 23/01/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SBK15 SPOT									**0.00**	**0**	**0**
Total For SBK15									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK16 On 15/03/2023 Spot Bond				100.00000	0.00000	101.19253			0.00	4,220,000,000	2,110,000,000
Total SBK16 SPOT									**0.00**	**4,220,000,000**	**2,110,000,000**
Total For SBK16									**0.00**	**4,220,000,000**	**2,110,000,000**
SBK17 On 30/07/2024 Spot Bond				100.00000	0.00000	98.85234			0.00	0	0
Total SBK17 SPOT									**0.00**	**0**	**0**
Total For SBK17									**0.00**	**0**	**0**
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	98.95380			0.00	0	1,100,000,000
Total SBK18 SPOT									**0.00**	**0**	**1,100,000,000**
Total For SBK18									**0.00**	**0**	**1,100,000,000**
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.61518			0.00	0	0
Total SBK19 SPOT									**0.00**	**0**	**0**
Total For SBK19									**0.00**	**0**	**0**
SBK20 On 02/12/2024 Spot Bond				100.00000	0.00000	103.22697			0.00	0	0
Total SBK20 SPOT									**0.00**	**0**	**0**
Total For SBK20									**0.00**	**0**	**0**
SBK21 On 28/01/2025 Spot Bond				100.00000	0.00000	100.26046			0.00	0	0
Total SBK21 SPOT									**0.00**	**0**	**0**
Total For SBK21									**0.00**	**0**	**0**
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	102.52490			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			11.93000	101.12666	11.93000	101.09430			0.00	0	1,840,000,000
Total SBK23 SPOT									**0.00**	**0**	**1,840,000,000**
Total For SBK23									**0.00**	**0**	**1,840,000,000**
SBK24 On 19/10/2025 Spot Bond				100.00000	0.00000	100.36792			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	11.61717	100.00000	11.58840			0.00	0	0
Total SBK24/JIBAR SPOT									**0.00**	**0**	**0**
Total For SBK24/JIBAR									**0.00**	**0**	**0**
SBK25 On 25/04/2026 Spot Bond				100.00000	0.00000	101.02671			0.00	0	0
Total SBK25 SPOT									**0.00**	**0**	**0**
Total For SBK25									**0.00**	**0**	**0**
SBK26 On 25/04/2021 Spot Bond			11.75000	105.44563	11.75000	105.41257			0.00	0	0
Total SBK26 SPOT									**0.00**	**0**	**0**
Total For SBK26									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK9 On 10/04/2018 Spot Bond			9.00500	102.33768	9.00500	102.31292			0.00	0	2,760,000,000
Total SBK9 SPOT									**0.00**	**0**	**2,760,000,000**
Total For SBK9									**0.00**	**0**	**2,760,000,000**
SBN33 On 15/09/2017 Spot Bond			8.96000	103.13390	8.96000	103.10894			146,037,762,304,000.00	16,298,857,400	5,110,000,000
Total SBN33 SPOT									**146,037,762,304,000.00**	**16,298,857,400**	**5,110,000,000**
Total For SBN33									**146,037,762,304,000.00**	**16,298,857,400**	**5,110,000,000**
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.67372			0.00	0	0
Total SBN45 SPOT									**0.00**	**0**	**0**
Total For SBN45									**0.00**	**0**	**0**
SBS13 On 22/09/2017 Spot Bond			8.00000	104.13538	8.00000	104.11281			4,000,000,000,000.00	500,000,000	500,000,000
Total SBS13 SPOT									**4,000,000,000,000.00**	**500,000,000**	**500,000,000**
Total For SBS13									**4,000,000,000,000.00**	**500,000,000**	**500,000,000**
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.82015			0.00	0	0
Total SBS16 SPOT									**0.00**	**0**	**0**
Total For SBS16									**0.00**	**0**	**0**
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	102.35173			0.00	0	0
Total SBS18 SPOT									**0.00**	**0**	**0**
Total For SBS18									**0.00**	**0**	**0**
SBS19 On 23/06/2021 Spot Bond			9.31000	104.59404	9.31000	104.56790			0.00	0	0
Total SBS19 SPOT									**0.00**	**0**	**0**
Total For SBS19									**0.00**	**0**	**0**
SBS20 On 15/05/2026 Spot Bond			10.10500	102.25335	10.10500	102.22550			0.00	0	0
Total SBS20 SPOT									**0.00**	**0**	**0**
Total For SBS20									**0.00**	**0**	**0**
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	101.44408			0.00	0	0
Total SBS21 SPOT									**0.00**	**0**	**0**
Total For SBS21									**0.00**	**0**	**0**
SBS23 On 23/05/2017 Spot Bond				100.00000	0.00000	99.89361			0.00	0	0
Total SBS23 SPOT									**0.00**	**0**	**0**
Total For SBS23									**0.00**	**0**	**0**
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	100.38514			0.00	0	0
Total SBS24 SPOT									**0.00**	**0**	**0**
Total For SBS24									**0.00**	**0**	**0**
SBS25 On 24/05/2019 Spot Bond			8.56500	102.67571	8.56500	102.65193			53,103,000,000,000.00	6,200,000,000	3,100,000,000
Total SBS25 SPOT									**53,103,000,000,000.00**	**6,200,000,000**	**3,100,000,000**
Total For SBS25									**53,103,000,000,000.00**	**6,200,000,000**	**3,100,000,000**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS26U On 28/02/2017 Spot Bond			100.00000	97.07447	100.00000	96.81698			0.00	0	0
Total SBS26U SPOT									**0.00**	**0**	**0**
Total For SBS26U									**0.00**	**0**	**0**
SBS27 On 20/02/2024 Spot Bond			10.23000	99.42779	10.23000	99.40084			0.00	0	0
Total SBS27 SPOT									**0.00**	**0**	**0**
Total For SBS27									**0.00**	**0**	**0**
SBS28 On 23/04/2017 Spot Bond				100.00000	0.00000	100.58695			0.00	0	0
Total SBS28 SPOT									**0.00**	**0**	**0**
Total For SBS28									**0.00**	**0**	**0**
SBS29 On 12/06/2019 Spot Bond			8.59500	101.77403	8.59500	101.75051			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			10.28500	89.60738	10.28500	89.58257			0.00	0	0
Total SBS3 SPOT									**0.00**	**0**	**0**
Total For SBS3									**0.00**	**0**	**0**
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	101.18040			0.00	0	0
Total SBS30 SPOT									**0.00**	**0**	**0**
Total For SBS30									**0.00**	**0**	**0**
SBS31 On 27/06/2027 Spot Bond			10.19500	99.19308	10.19500	99.16598			509,750,000,000,000.00	50,000,000,000	60,000,000,000
Total SBS31 SPOT									**)9,750,000,000,000.00**	**50,000,000,000**	**60,000,000,000**
Total For SBS31									**)9,750,000,000,000.00**	**50,000,000,000**	**60,000,000,000**
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.61958			0.00	0	0
Total SBS32 SPOT									**0.00**	**0**	**0**
Total For SBS32									**0.00**	**0**	**0**
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	101.41496			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			10.51500	102.06274	10.51500	102.03385			0.00	0	1,450,000,000
Total SBS34 SPOT									**0.00**	**0**	**1,450,000,000**
Total For SBS34									**0.00**	**0**	**1,450,000,000**
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.66901			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	100.42010			0.00	0	0
Total SBS36 SPOT									**0.00**	**0**	**0**
Total For SBS36									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS37 On 29/01/2020 Spot Bond			8.84000	98.20832	8.84000	98.18486			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			9.94500	95.84478	9.94500	95.81908			0.00	0	0
Total SBS38 SPOT									**0.00**	**0**	**0**
Total For SBS38									**0.00**	**0**	**0**
SBS39 On 29/01/2030 Spot Bond			10.53000	94.77299	10.53000	94.74613			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			9.78000	97.78937	9.78000	97.76358			0.00	0	580,000,000
Total SBS4 SPOT									**0.00**	**0**	**580,000,000**
Total For SBS4									**0.00**	**0**	**580,000,000**
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	100.29626			0.00	6,000,000,000	3,000,000,000
Total SBS40 SPOT									**0.00**	**6,000,000,000**	**3,000,000,000**
Total For SBS40									**0.00**	**6,000,000,000**	**3,000,000,000**
SBS41 On 12/11/2022 Spot Bond			9.44000	104.99458	9.44000	104.96784			0.00	0	0
Total SBS41 SPOT									**0.00**	**0**	**0**
Total For SBS41									**0.00**	**0**	**0**
SBS42 On 12/11/2025 Spot Bond			9.98000	106.60662	9.98000	106.57795			0.00	0	0
Total SBS42 SPOT									**0.00**	**0**	**0**
Total For SBS42									**0.00**	**0**	**0**
SBS43 On 12/11/2027 Spot Bond			10.24500	106.55737	10.24500	106.52796			0.00	0	0
Total SBS43 SPOT									**0.00**	**0**	**0**
Total For SBS43									**0.00**	**0**	**0**
SBS44 On 15/02/2019 Spot Bond				100.00000	0.00000	100.20389			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	100.48902			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			9.48000	105.31576	9.48000	105.28882			0.00	0	0
Total SBS46 SPOT									**0.00**	**0**	**0**
Total For SBS46									**0.00**	**0**	**0**
SBS47 On 15/02/2023 Spot Bond				100.00000	0.00000	100.54738			0.00	0	0
Total SBS47 SPOT									**0.00**	**0**	**0**
Total For SBS47									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS48 On 31/01/2020 Spot Bond				100.00000	0.00000	100.39205			0.00	0	0
Total SBS48 SPOT									**0.00**	**0**	**0**
Total For SBS48									**0.00**	**0**	**0**
SBS49 On 31/01/2022 Spot Bond				100.00000	0.00000	100.40316			0.00	0	0
Total SBS49 SPOT									**0.00**	**0**	**0**
Total For SBS49									**0.00**	**0**	**0**
SBS50 On 31/01/2022 Spot Bond			9.43000	100.53196	9.43000	100.50637			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			9.75500	100.54850	9.75500	100.52205			0.00	0	0
Total SBS51 SPOT									**0.00**	**0**	**0**
Total For SBS51									**0.00**	**0**	**0**
SBSI11 On 07/12/2023 Spot Bond			3.34000	275.70469	3.34000	275.64783			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			3.62000	202.32086	3.62000	201.55104			0.00	0	0
Total SBSI14 SPOT									**0.00**	**0**	**0**
Total For SBSI14									**0.00**	**0**	**0**
SCM10 On 15/09/2017 Spot Bond			100.00000	65.29644	100.00000	65.13475			0.00	0	0
Total SCM10U SPOT									**0.00**	**0**	**0**
Total For SCM10U									**0.00**	**0**	**0**
SF2A2U On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2A2U SPOT									**0.00**	**0**	**0**
Total For SF2A2U									**0.00**	**0**	**0**
SF2BU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2BU SPOT									**0.00**	**0**	**0**
Total For SF2BU									**0.00**	**0**	**0**
SF2CU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2CU SPOT									**0.00**	**0**	**0**
Total For SF2CU									**0.00**	**0**	**0**
SF2DU On 11/02/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total SF2DU SPOT									**0.00**	**0**	**0**
Total For SF2DU									**0.00**	**0**	**0**
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	101.31301			0.00	0	0
Total SGI004 SPOT									**0.00**	**0**	**0**
Total For SGI004									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SGI005 On 10/07/2021 Spot Bond				100.00000	0.00000	101.31313			0.00	0	0
Total SGI005 SPOT									**0.00**	**0**	**0**
Total For SGI005									**0.00**	**0**	**0**
SHI02 On 01/10/2021 Spot Bond				184.44242	0.00000	82.63494			0.00	0	0
Total SHI02 SPOT									**0.00**	**0**	**0**
Total For SHI02									**0.00**	**0**	**0**
SHPCB On 03/04/2017 Spot Bond			6.50000	102.42917	6.50000	102.41107			0.00	0	0
Total SHPCBU SPOT									**0.00**	**0**	**0**
Total For SHPCBU									**0.00**	**0**	**0**
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	101.67681			0.00	900,000,000	8,330,000,000
Total SHS04 SPOT									**0.00**	**900,000,000**	**8,330,000,000**
Total For SHS04									**0.00**	**900,000,000**	**8,330,000,000**
SHS05 On 29/06/2017 Spot Bond			8.83000	101.14512	8.83000	101.12141			0.00	0	0
Total SHS05 SPOT									**0.00**	**0**	**0**
Total For SHS05									**0.00**	**0**	**0**
SHS05/ On 29/06/2017 Spot Bond			8.75000	101.17348	8.75000	101.14998			0.00	0	0
Total SHS05/R203 SPOT									**0.00**	**0**	**0**
Total For SHS05/R203									**0.00**	**0**	**0**
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.40631			0.00	166,400,000	45,100,000
Total SHS06 SPOT									**0.00**	**166,400,000**	**45,100,000**
Total For SHS06									**0.00**	**166,400,000**	**45,100,000**
SHS11U On 25/11/2020 Spot Bond			10.00000	105.45800	10.00000	105.43000			0.00	0	0
Total SHS11U/JIBAR SPOT									**0.00**	**0**	**0**
Total For SHS11U/JIBAR									**0.00**	**0**	**0**
SHS14 On 17/06/2017 Spot Bond				100.00000	0.00000	101.46265			0.00	0	0
Total SHS14 SPOT									**0.00**	**0**	**0**
Total For SHS14									**0.00**	**0**	**0**
SHS19 On 10/09/2017 Spot Bond			9.16000	105.01108	9.16000	104.98509			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	100.22208			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	101.22583			0.00	0	0
Total SHS23 SPOT									**0.00**	**0**	**0**
Total For SHS23									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	101.26555			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			9.91000	101.10255	9.91000	101.07568			0.00	0	0
Total SHS25 SPOT									**0.00**	**0**	**0**
Total For SHS25									**0.00**	**0**	**0**
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	101.26555			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	101.25369			0.00	0	0
Total SHS28 SPOT									**0.00**	**0**	**0**
Total For SHS28									**0.00**	**0**	**0**
SHS29U On 03/12/2018 Spot Bond			100.00000	33.11266	100.00000	33.03066			0.00	0	0
Total SHS29U SPOT									**0.00**	**0**	**0**
Total For SHS29U									**0.00**	**0**	**0**
SLI3 On 15/08/2018 Spot Bond			8.95500	99.69760	8.95500	99.67348			0.00	0	0
Total SLI3 SPOT									**0.00**	**0**	**0**
Total For SLI3									**0.00**	**0**	**0**
SLI4 On 15/08/2021 Spot Bond				100.00000	0.00000	100.02446			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	100.02338			0.00	0	0
Total SLRA1 SPOT									**0.00**	**0**	**0**
Total For SLRA1									**0.00**	**0**	**0**
SLRA2 On 15/11/2021 Spot Bond				100.00000	0.00000	100.02387			0.00	0	0
Total SLRA2 SPOT									**0.00**	**0**	**0**
Total For SLRA2									**0.00**	**0**	**0**
SLRB1 On 15/08/2019 Spot Bond				100.00000	0.00000	100.02448			0.00	0	0
Total SLRB1 SPOT									**0.00**	**0**	**0**
Total For SLRB1									**0.00**	**0**	**0**
SLRB2 On 15/11/2021 Spot Bond				100.00000	0.00000	100.02454			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	100.02672			0.00	0	0
Total SLRC1 SPOT									**0.00**	**0**	**0**
Total For SLRC1									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLRC2 On 15/09/2019 Spot Bond				100.00000	0.00000	100.02698			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			8.76000	103.24298	8.76000	103.21854			0.00	0	3,770,000,000
Total SNT01 SPOT									**0.00**	**0**	**3,770,000,000**
Total For SNT01									**0.00**	**0**	**3,770,000,000**
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	100.95551			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			11.03000	51.67877	11.03000	107.31603			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**
SPDA10 On 21/08/2021 Spot Bond				100.00000	0.00000	99.88214			0.00	0	0
Total SPDA10 SPOT									**0.00**	**0**	**0**
Total For SPDA10									**0.00**	**0**	**0**
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	99.98555			0.00	0	0
Total SPDA4 SPOT									**0.00**	**0**	**0**
Total For SPDA4									**0.00**	**0**	**0**
SPDA5 On 21/08/2024 Spot Bond				100.00000	0.00000	99.96360			0.00	0	0
Total SPDA5 SPOT									**0.00**	**0**	**0**
Total For SPDA5									**0.00**	**0**	**0**
SPDA6 On 21/08/2024 Spot Bond				100.00000	0.00000	99.88690			0.00	0	0
Total SPDA6 SPOT									**0.00**	**0**	**0**
Total For SPDA6									**0.00**	**0**	**0**
SPDA7 On 21/08/2019 Spot Bond				100.00000	0.00000	99.87793			0.00	0	0
Total SPDA7 SPOT									**0.00**	**0**	**0**
Total For SPDA7									**0.00**	**0**	**0**
SPDA8 On 21/08/2021 Spot Bond				100.00000	0.00000	99.87424			0.00	0	0
Total SPDA8 SPOT									**0.00**	**0**	**0**
Total For SPDA8									**0.00**	**0**	**0**
SPDA9 On 21/08/2019 Spot Bond				100.00000	0.00000	99.88451			0.00	0	0
Total SPDA9 SPOT									**0.00**	**0**	**0**
Total For SPDA9									**0.00**	**0**	**0**
SPG002 On 09/09/2019 Spot Bond				100.00000	0.00000	101.83795			0.00	0	0
Total SPG002 SPOT									**0.00**	**0**	**0**
Total For SPG002									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPG00: On 31/10/2019 Spot Bond				100.00000	0.00000	100.43298			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	101.04076			0.00	0	0
Total SSA05 SPOT									**0.00**	**0**	**0**
Total For SSA05									**0.00**	**0**	**0**
SSA06 On 16/04/2020 Spot Bond			9.79000	98.11899	9.79000	98.09323			5,874,000,000,000.00	600,000,000	300,000,000
Total SSA06 SPOT									**5,874,000,000,000.00**	**600,000,000**	**300,000,000**
Total For SSA06									**5,874,000,000,000.00**	**600,000,000**	**300,000,000**
SSN00 On 01/03/2017 Spot Bond				100.00000	0.00000	101.98439			0.00	0	0
Total SSN001 SPOT									**0.00**	**0**	**0**
Total For SSN001									**0.00**	**0**	**0**
SSN00 On 26/03/2017 Spot Bond				100.00000	0.00000	101.31845			0.00	0	0
Total SSN002 SPOT									**0.00**	**0**	**0**
Total For SSN002									**0.00**	**0**	**0**
SSN00 On 25/04/2017 Spot Bond				100.00000	0.00000	100.57315			0.00	0	0
Total SSN003 SPOT									**0.00**	**0**	**0**
Total For SSN003									**0.00**	**0**	**0**
SSN00 On 31/03/2021 Spot Bond			9.58000	93.14030	9.58000	93.11636			0.00	0	0
Total SSN004 SPOT									**0.00**	**0**	**0**
Total For SSN004									**0.00**	**0**	**0**
SSN00 On 31/03/2021 Spot Bond			9.58000	93.14030	9.58000	93.11636			0.00	0	0
Total SSN005 SPOT									**0.00**	**0**	**0**
Total For SSN005									**0.00**	**0**	**0**
SSN00 On 15/01/2020 Spot Bond			9.30000	95.52701	9.30000	95.50302			0.00	0	0
Total SSN007 SPOT									**0.00**	**0**	**0**
Total For SSN007									**0.00**	**0**	**0**
SSN00 On 18/06/2017 Spot Bond				100.00000	0.00000	101.51125			0.00	0	0
Total SSN008 SPOT									**0.00**	**0**	**0**
Total For SSN008									**0.00**	**0**	**0**
SSN00 On 15/09/2017 Spot Bond			8.44000	103.41798	8.44000	103.39436			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			3.53500	114.27751	3.53500	114.68901			0.00	0	0
Total SSN011 SPOT									**0.00**	**0**	**0**
Total For SSN011									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN01 On 21/12/2018 Spot Bond			9.61500	98.58805	9.61500	98.56263			0.00	0	0
Total SSN012 SPOT									**0.00**	**0**	**0**
Total For SSN012									**0.00**	**0**	**0**
SSN01 On 26/08/2018 Spot Bond			8.50000	99.71379	8.50000	99.77170			0.00	0	0
Total SSN015 SPOT									**0.00**	**0**	**0**
Total For SSN015									**0.00**	**0**	**0**
SSN01 On 21/12/2026 Spot Bond			10.73500	100.23656	10.73500	100.20778			0.00	0	0
Total SSN017 SPOT									**0.00**	**0**	**0**
Total For SSN017									**0.00**	**0**	**0**
SSN02 On 28/02/2031 Spot Bond			11.00000	75.01267	11.00000	74.99050			0.00	0	0
Total SSN021 SPOT									**0.00**	**0**	**0**
Total For SSN021									**0.00**	**0**	**0**
SSN02 On 21/01/2019 Spot Bond				100.00000	0.00000	100.61317			0.00	0	0
Total SSN024 SPOT									**0.00**	**0**	**0**
Total For SSN024									**0.00**	**0**	**0**
SSN02 On 16/01/2019 Spot Bond				100.00000	0.00000	100.75446			0.00	0	0
Total SSN026 SPOT									**0.00**	**0**	**0**
Total For SSN026									**0.00**	**0**	**0**
SSN02 On 25/09/2019 Spot Bond				100.00000	0.00000	101.29813			0.00	0	0
Total SSN027 SPOT									**0.00**	**0**	**0**
Total For SSN027									**0.00**	**0**	**0**
SSN02 On 16/10/2019 Spot Bond				100.00000	0.00000	95.45829			0.00	0	0
Total SSN028 SPOT									**0.00**	**0**	**0**
Total For SSN028									**0.00**	**0**	**0**
SSN02 On 07/12/2023 Spot Bond				100.00000	0.00000	102.07421			0.00	0	0
Total SSN029 SPOT									**0.00**	**0**	**0**
Total For SSN029									**0.00**	**0**	**0**
SSN03 On 24/05/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SSN030 SPOT									**0.00**	**0**	**0**
Total For SSN030									**0.00**	**0**	**0**
SSN03 On 17/03/2020 Spot Bond				100.00000	0.00000	101.50289			0.00	0	0
Total SSN033 SPOT									**0.00**	**0**	**0**
Total For SSN033									**0.00**	**0**	**0**
SSN03 On 02/06/2020 Spot Bond				100.00000	0.00000	101.95899			0.00	0	0
Total SSN034 SPOT									**0.00**	**0**	**0**
Total For SSN034									**0.00**	**0**	**0**

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN03	On 17/11/2020	Spot Bond				100.00000	0.00000	99.97591			0.00	0	0
Total SSN035 SPOT											**0.00**	**0**	**0**
Total For SSN035											**0.00**	**0**	**0**
SSN03	On 18/12/2020	Spot Bond				100.00000	0.00000	106.57950			0.00	0	0
Total SSN036 SPOT											**0.00**	**0**	**0**
Total For SSN036											**0.00**	**0**	**0**
SSN03	On 01/06/2021	Spot Bond				100.00000	0.00000	102.09551			0.00	0	0
Total SSN037 SPOT											**0.00**	**0**	**0**
Total For SSN037											**0.00**	**0**	**0**
SSN03	On 26/01/2021	Spot Bond			9.55000	100.56857	9.55000	100.54265			0.00	0	0
Total SSN038 SPOT											**0.00**	**0**	**0**
Total For SSN038											**0.00**	**0**	**0**
SSN03	On 16/08/2019	Spot Bond				100.00000	0.00000	100.00008			0.00	0	0
Total SSN039 SPOT											**0.00**	**0**	**0**
Total For SSN039											**0.00**	**0**	**0**
SSN04	On 11/10/2023	Spot Bond				100.00000	0.00000	100.86881			0.00	0	0
Total SSN040 SPOT											**0.00**	**0**	**0**
Total For SSN040											**0.00**	**0**	**0**
SSN04	On 13/10/2023	Spot Bond			9.73000	103.70580	9.73000	103.67874			0.00	0	0
Total SSN041 SPOT											**0.00**	**0**	**0**
Total For SSN041											**0.00**	**0**	**0**
SSN04	On 03/12/2018	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SSN042 SPOT											**0.00**	**0**	**0**
Total For SSN042											**0.00**	**0**	**0**
SSN04	On 31/01/2038	Spot Bond			3.60000	102.93524	3.60000	102.94128			0.00	0	0
Total SSN043 SPOT											**0.00**	**0**	**0**
Total For SSN043											**0.00**	**0**	**0**
SSN04	On 09/02/2027	Spot Bond				100.00000	0.00000	100.18457			0.00	0	0
Total SSN044 SPOT											**0.00**	**0**	**0**
Total For SSN044											**0.00**	**0**	**0**
SSN04	On 14/02/2018	Spot Bond			100.00000	55.64689	100.00000	51.45739			0.00	0	10,000,000,000
Total SSN045 SPOT											**0.00**	**0**	**10,000,000,000**
Total For SSN045											**0.00**	**0**	**10,000,000,000**
SZ25	On 30/09/2025	Spot Bond			9.66500	99.61323	9.66500	99.58741			0.00	0	0
Total SZ25 SPOT											**0.00**	**0**	**0**
Total For SZ25											**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T12A10 On 21/02/2048 Spot Bond				100.00000	0.00000	102.09485			0.00	0	97,577,800
Total T12A10 SPOT									**0.00**	**0**	**97,577,800**
Total For T12A10									**0.00**	**0**	**97,577,800**
T12A11 On 21/02/2048 Spot Bond				100.00000	0.00000	102.17820			0.00	0	0
Total T12A11 SPOT									**0.00**	**0**	**0**
Total For T12A11									**0.00**	**0**	**0**
T12A12 On 21/02/2048 Spot Bond			9.49000	95.32027	9.49000	103.38184			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	102.31180			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	102.22296			0.00	0	0
Total T13A11 SPOT									**0.00**	**0**	**0**
Total For T13A11									**0.00**	**0**	**0**
T13A12 On 21/08/2020 Spot Bond			9.39000	102.97396	9.39000	108.12257			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	102.05177			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	102.31180			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	102.21821			0.00	0	0
Total T13A15 SPOT									**0.00**	**0**	**0**
Total For T13A15									**0.00**	**0**	**0**
T13A16 On 21/08/2020 Spot Bond			9.49000	102.29135	9.49000	107.41410			0.00	0	0
Total T13A16 SPOT									**0.00**	**0**	**0**
Total For T13A16									**0.00**	**0**	**0**
T13A18 On 25/08/2018 Spot Bond				100.00000	0.00000	102.14248			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	102.20193			0.00	0	0
Total T13A19 SPOT									**0.00**	**0**	**0**
Total For T13A19									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T13A20 On 21/08/2020 Spot Bond			9.44000	99.22965	9.44000	105.61438			0.00	0	0
Total T13A20 SPOT									**0.00**	**0**	**0**
Total For T13A20									**0.00**	**0**	**0**
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.78266			0.00	0	0
Total TFS117 SPOT									**0.00**	**0**	**0**
Total For TFS117									**0.00**	**0**	**0**
TFS122 On 20/03/2017 Spot Bond				100.00000	0.00000	101.30642			0.00	0	0
Total TFS122 SPOT									**0.00**	**0**	**0**
Total For TFS122									**0.00**	**0**	**0**
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.98173			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	100.99087			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	101.01188			0.00	0	0
Total TFS136 SPOT									**0.00**	**0**	**0**
Total For TFS136									**0.00**	**0**	**0**
TFS138 On 28/04/2017 Spot Bond				100.00000	0.00000	100.40481			0.00	0	0
Total TFS138 SPOT									**0.00**	**0**	**0**
Total For TFS138									**0.00**	**0**	**0**
TFS139 On 27/05/2019 Spot Bond				100.00000	0.00000	102.14427			0.00	0	2,489,583,400
Total TFS139 SPOT									**0.00**	**0**	**2,489,583,400**
Total For TFS139									**0.00**	**0**	**2,489,583,400**
TFS141 On 28/10/2019 Spot Bond				100.00000	0.00000	100.42083			0.00	0	0
Total TFS141 SPOT									**0.00**	**0**	**0**
Total For TFS141									**0.00**	**0**	**0**
TFS142 On 28/10/2021 Spot Bond				100.00000	0.00000	100.43452			0.00	0	0
Total TFS142 SPOT									**0.00**	**0**	**0**
Total For TFS142									**0.00**	**0**	**0**
TFS143 On 17/11/2017 Spot Bond				100.00000	0.00000	99.97909			0.00	0	0
Total TFS143 SPOT									**0.00**	**0**	**0**
Total For TFS143									**0.00**	**0**	**0**
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TH10A1 SPOT									**0.00**	**0**	**0**
Total For TH10A1									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A2 On 18/10/2038 Spot Bond				100.00000	0.00000	100.96653			0.00	0	53,203,500
Total TH10A2 SPOT									**0.00**	**0**	**53,203,500**
Total For TH10A2									**0.00**	**0**	**53,203,500**
TH10A3 On 18/07/2017 Spot Bond			7.83000	100.65454	7.83000	100.63363			0.00	0	0
Total TH10A3 SPOT									**0.00**	**0**	**0**
Total For TH10A3									**0.00**	**0**	**0**
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TH10A4 SPOT									**0.00**	**0**	**0**
Total For TH10A4									**0.00**	**0**	**0**
TH10A5 On 18/07/2017 Spot Bond				100.00000	0.00000	100.81565			0.00	0	0
Total TH10A5 SPOT									**0.00**	**0**	**0**
Total For TH10A5									**0.00**	**0**	**0**
TH10A6 On 18/07/2017 Spot Bond			7.39000	97.03346	7.39000	100.59908			0.00	0	0
Total TH10A6 SPOT									**0.00**	**0**	**0**
Total For TH10A6									**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**
TH10A8 On 18/10/2038 Spot Bond				100.00000	0.00000	100.71835			0.00	0	0
Total TH10A8 SPOT									**0.00**	**0**	**0**
Total For TH10A8									**0.00**	**0**	**0**
TH10A9 On 18/07/2017 Spot Bond			7.16000	97.12313	7.16000	100.58098			0.00	0	0
Total TH10A9 SPOT									**0.00**	**0**	**0**
Total For TH10A9									**0.00**	**0**	**0**
TH10B1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.75671			0.00	0	0
Total TH10B1 SPOT									**0.00**	**0**	**0**
Total For TH10B1									**0.00**	**0**	**0**
TH10B2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.75358			0.00	0	0
Total TH10B2 SPOT									**0.00**	**0**	**0**
Total For TH10B2									**0.00**	**0**	**0**
TH10C1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.82867			0.00	0	0
Total TH10C1 SPOT									**0.00**	**0**	**0**
Total For TH10C1									**0.00**	**0**	**0**
TH10C2 On 18/07/2017 Spot Bond				100.00000	0.00000	100.81851			0.00	0	0
Total TH10C2 SPOT									**0.00**	**0**	**0**
Total For TH10C2									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10D On 18/10/2038 Spot Bond				100.00000	0.00000	101.12480			0.00	0	0
Total TH10D1 SPOT									**0.00**	**0**	**0**
Total For TH10D1									**0.00**	**0**	**0**
TH10D2 On 18/07/2017 Spot Bond				100.00000	0.00000	101.08982			0.00	0	0
Total TH10D2 SPOT									**0.00**	**0**	**0**
Total For TH10D2									**0.00**	**0**	**0**
TH11A1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.69797			0.00	0	0
Total TH11A1 SPOT									**0.00**	**0**	**0**
Total For TH11A1									**0.00**	**0**	**0**
TH11A2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.72304			0.00	0	0
Total TH11A2 SPOT									**0.00**	**0**	**0**
Total For TH11A2									**0.00**	**0**	**0**
TH11A3 On 18/07/2018 Spot Bond			8.73000	100.71064	8.73000	100.68688			0.00	0	0
Total TH11A3 SPOT									**0.00**	**0**	**0**
Total For TH11A3									**0.00**	**0**	**0**
TH11A4 On 18/07/2041 Spot Bond				100.00000	0.00000	100.56365			0.00	0	6,611,400
Total TH11A4 SPOT									**0.00**	**0**	**6,611,400**
Total For TH11A4									**0.00**	**0**	**6,611,400**
TH11A5 On 18/07/2041 Spot Bond				100.00000	0.00000	100.71834			0.00	0	0
Total TH11A5 SPOT									**0.00**	**0**	**0**
Total For TH11A5									**0.00**	**0**	**0**
TH11A6 On 18/07/2041 Spot Bond			9.35500	89.65301	9.35500	99.14127			0.00	0	0
Total TH11A6 SPOT									**0.00**	**0**	**0**
Total For TH11A6									**0.00**	**0**	**0**
TH11A7 On 18/07/2041 Spot Bond				100.00000	0.00000	100.47976			0.00	0	0
Total TH11A7 SPOT									**0.00**	**0**	**0**
Total For TH11A7									**0.00**	**0**	**0**
TH11A8 On 18/07/2041 Spot Bond				100.00000	0.00000	100.71834			0.00	0	0
Total TH11A8 SPOT									**0.00**	**0**	**0**
Total For TH11A8									**0.00**	**0**	**0**
TH11B1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.75827			0.00	0	0
Total TH11B1 SPOT									**0.00**	**0**	**0**
Total For TH11B1									**0.00**	**0**	**0**
TH11B2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.74966			0.00	0	0
Total TH11B2 SPOT									**0.00**	**0**	**0**
Total For TH11B2									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH11B3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.74653			0.00	0	0
Total TH11B3 SPOT									**0.00**	**0**	**0**
Total For TH11B3									**0.00**	**0**	**0**
TH11C1 On 18/07/2041 Spot Bond				100.00000	0.00000	100.82709			0.00	0	0
Total TH11C1 SPOT									**0.00**	**0**	**0**
Total For TH11C1									**0.00**	**0**	**0**
TH11C2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.82396			0.00	0	0
Total TH11C2 SPOT									**0.00**	**0**	**0**
Total For TH11C2									**0.00**	**0**	**0**
TH11C3 On 18/07/2041 Spot Bond				100.00000	0.00000	100.79660			0.00	0	0
Total TH11C3 SPOT									**0.00**	**0**	**0**
Total For TH11C3									**0.00**	**0**	**0**
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	101.07034			0.00	0	0
Total TH11D1 SPOT									**0.00**	**0**	**0**
Total For TH11D1									**0.00**	**0**	**0**
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	101.07345			0.00	0	0
Total TH11D2 SPOT									**0.00**	**0**	**0**
Total For TH11D2									**0.00**	**0**	**0**
TH11D3 On 18/07/2041 Spot Bond				100.00000	0.00000	101.05789			0.00	0	0
Total TH11D3 SPOT									**0.00**	**0**	**0**
Total For TH11D3									**0.00**	**0**	**0**
TH12A1 On 21/08/2048 Spot Bond				100.00000	0.00000	102.07103			0.00	0	0
Total TH12A1 SPOT									**0.00**	**0**	**0**
Total For TH12A1									**0.00**	**0**	**0**
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	102.13057			0.00	0	0
Total TH12A2 SPOT									**0.00**	**0**	**0**
Total For TH12A2									**0.00**	**0**	**0**
TH12A3 On 21/08/2019 Spot Bond			9.44000	97.78198	9.44000	103.86572			0.00	0	0
Total TH12A3 SPOT									**0.00**	**0**	**0**
Total For TH12A3									**0.00**	**0**	**0**
TH12A4 On 21/02/2048 Spot Bond				100.00000	0.00000	102.09485			0.00	0	0
Total TH12A4 SPOT									**0.00**	**0**	**0**
Total For TH12A4									**0.00**	**0**	**0**
TH12A5 On 21/02/2048 Spot Bond				100.00000	0.00000	102.17820			0.00	0	0
Total TH12A5 SPOT									**0.00**	**0**	**0**
Total For TH12A5									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12A6 On 21/08/2019 Spot Bond			9.35000	98.13318	9.35000	102.37351			0.00	0	0
Total TH12A6 SPOT									**0.00**	**0**	**0**
Total For TH12A6									**0.00**	**0**	**0**
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	102.08294			0.00	0	0
Total TH12A7 SPOT									**0.00**	**0**	**0**
Total For TH12A7									**0.00**	**0**	**0**
TH12A8 On 21/08/2019 Spot Bond				100.00000	0.00000	102.17820			0.00	0	0
Total TH12A8 SPOT									**0.00**	**0**	**0**
Total For TH12A8									**0.00**	**0**	**0**
TH12A9 On 21/02/2048 Spot Bond			9.46000	88.44711	9.46000	101.51929			0.00	0	0
Total TH12A9 SPOT									**0.00**	**0**	**0**
Total For TH12A9									**0.00**	**0**	**0**
TH12B1 On 21/08/2019 Spot Bond				100.00000	0.00000	102.28536			0.00	0	0
Total TH12B1 SPOT									**0.00**	**0**	**0**
Total For TH12B1									**0.00**	**0**	**0**
TH12B2 On 21/02/2048 Spot Bond				100.00000	0.00000	102.28536			0.00	0	0
Total TH12B2 SPOT									**0.00**	**0**	**0**
Total For TH12B2									**0.00**	**0**	**0**
TH12B3 On 21/08/2019 Spot Bond				100.00000	0.00000	102.28536			0.00	0	0
Total TH12B3 SPOT									**0.00**	**0**	**0**
Total For TH12B3									**0.00**	**0**	**0**
TH12B4 On 21/02/2048 Spot Bond				100.00000	0.00000	102.28536			0.00	0	0
Total TH12B4 SPOT									**0.00**	**0**	**0**
Total For TH12B4									**0.00**	**0**	**0**
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	102.47585			0.00	0	0
Total TH12C1 SPOT									**0.00**	**0**	**0**
Total For TH12C1									**0.00**	**0**	**0**
TH12C2 On 21/08/2019 Spot Bond				100.00000	0.00000	102.47585			0.00	0	0
Total TH12C2 SPOT									**0.00**	**0**	**0**
Total For TH12C2									**0.00**	**0**	**0**
TH12C3 On 21/08/2019 Spot Bond				100.00000	0.00000	102.47585			0.00	0	0
Total TH12C3 SPOT									**0.00**	**0**	**0**
Total For TH12C3									**0.00**	**0**	**0**
TH12C4 On 21/02/2048 Spot Bond				100.00000	0.00000	102.47347			0.00	0	0
Total TH12C4 SPOT									**0.00**	**0**	**0**
Total For TH12C4									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	103.24957			0.00	0	0
Total TH12D1 SPOT									**0.00**	**0**	**0**
Total For TH12D1									**0.00**	**0**	**0**
TH12D On 21/02/2048 Spot Bond				100.00000	0.00000	103.24957			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	103.37535			0.00	0	0
Total TH12D3 SPOT									**0.00**	**0**	**0**
Total For TH12D3									**0.00**	**0**	**0**
TH12D On 21/02/2048 Spot Bond				100.00000	0.00000	103.23529			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	102.04008			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	102.09247			0.00	0	120,000,000
Total TH13A2 SPOT									**0.00**	**0**	**120,000,000**
Total For TH13A2									**0.00**	**0**	**120,000,000**
TH13A On 21/08/2050 Spot Bond				100.00000	0.00000	102.17812			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			9.59000	99.11204	9.59000	103.74089			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	102.04246			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	102.30501			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	101.68667			0.00	0	110,000,000
Total TH13A7 SPOT									**0.00**	**0**	**110,000,000**
Total For TH13A7									**0.00**	**0**	**110,000,000**
TH13A On 21/08/2020 Spot Bond			9.48000	98.71738	9.48000	105.12073			0.00	0	0
Total TH13A8 SPOT									**0.00**	**0**	**0**
Total For TH13A8									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13A9 On 21/08/2018 Spot Bond				100.00000	0.00000	102.05177			0.00	0	0
Total TH13A9 SPOT									**0.00**	**0**	**0**
Total For TH13A9									**0.00**	**0**	**0**
TH13B1 On 21/08/2020 Spot Bond				100.00000	0.00000	102.28526			0.00	0	0
Total TH13B1 SPOT									**0.00**	**0**	**0**
Total For TH13B1									**0.00**	**0**	**0**
TH13B2 On 21/08/2020 Spot Bond				100.00000	0.00000	102.28764			0.00	0	0
Total TH13B2 SPOT									**0.00**	**0**	**0**
Total For TH13B2									**0.00**	**0**	**0**
TH13B3 On 21/08/2020 Spot Bond				100.00000	0.00000	102.34896			0.00	0	0
Total TH13B3 SPOT									**0.00**	**0**	**0**
Total For TH13B3									**0.00**	**0**	**0**
TH13B4 On 21/08/2020 Spot Bond				100.00000	0.00000	102.30141			0.00	0	0
Total TH13B4 SPOT									**0.00**	**0**	**0**
Total For TH13B4									**0.00**	**0**	**0**
TH13B5 On 25/07/2020 Spot Bond				100.00000	0.00000	102.27812			0.00	0	0
Total TH13B5 SPOT									**0.00**	**0**	**0**
Total For TH13B5									**0.00**	**0**	**0**
TH13C1 On 21/08/2020 Spot Bond				100.00000	0.00000	102.45191			0.00	0	0
Total TH13C1 SPOT									**0.00**	**0**	**0**
Total For TH13C1									**0.00**	**0**	**0**
TH13C2 On 21/08/2020 Spot Bond				100.00000	0.00000	102.47095			0.00	0	0
Total TH13C2 SPOT									**0.00**	**0**	**0**
Total For TH13C2									**0.00**	**0**	**0**
TH13C3 On 21/08/2020 Spot Bond				100.00000	0.00000	102.46781			0.00	0	0
Total TH13C3 SPOT									**0.00**	**0**	**0**
Total For TH13C3									**0.00**	**0**	**0**
TH13C4 On 21/08/2020 Spot Bond				100.00000	0.00000	102.51534			0.00	0	0
Total TH13C4 SPOT									**0.00**	**0**	**0**
Total For TH13C4									**0.00**	**0**	**0**
TH13C5 On 21/08/2020 Spot Bond				100.00000	0.00000	102.58284			0.00	0	0
Total TH13C5 SPOT									**0.00**	**0**	**0**
Total For TH13C5									**0.00**	**0**	**0**
TH13D1 On 21/08/2020 Spot Bond				100.00000	0.00000	103.23736			0.00	0	0
Total TH13D1 SPOT									**0.00**	**0**	**0**
Total For TH13D1									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13D2 On 21/08/2020 Spot Bond				100.00000	0.00000	103.23736			0.00	0	0
Total TH13D2 SPOT									**0.00**	**0**	**0**
Total For TH13D2									**0.00**	**0**	**0**
TH13D3 On 21/08/2020 Spot Bond				100.00000	0.00000	103.29930			0.00	0	0
Total TH13D3 SPOT									**0.00**	**0**	**0**
Total For TH13D3									**0.00**	**0**	**0**
TH13D4 On 21/08/2020 Spot Bond				100.00000	0.00000	103.26367			0.00	0	0
Total TH13D4 SPOT									**0.00**	**0**	**0**
Total For TH13D4									**0.00**	**0**	**0**
TH13D5 On 21/08/2020 Spot Bond				100.00000	0.00000	103.28496			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	102.05143			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	102.23822			0.00	0	0
Total TH14A2 SPOT									**0.00**	**0**	**0**
Total For TH14A2									**0.00**	**0**	**0**
TH14A3 On 21/11/2021 Spot Bond				100.00000	0.00000	102.31027			0.00	0	0
Total TH14A3 SPOT									**0.00**	**0**	**0**
Total For TH14A3									**0.00**	**0**	**0**
TH14A4 On 21/11/2021 Spot Bond			9.55000	104.48187	9.55000	104.45494			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		100.00000	0.00000			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		100.00000	0.00000			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		100.00000	0.00000			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			100.00000		100.00000	0.00000			0.00	0	0
Total TH14A8 SPOT									**0.00**	**0**	**0**
Total For TH14A8									**0.00**	**0**	**0**

Contract Details		Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH14B1 On 21/11/2021	Spot Bond				100.00000	0.00000	102.46211			0.00	0	0
Total TH14B1 SPOT										**0.00**	**0**	**0**
Total For TH14B1										**0.00**	**0**	**0**
TH14B2 On 21/11/2021	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total TH14B2 SPOT										**0.00**	**0**	**0**
Total For TH14B2										**0.00**	**0**	**0**
TH14C1 On 21/11/2021	Spot Bond				100.00000	0.00000	102.58657			0.00	0	0
Total TH14C1 SPOT										**0.00**	**0**	**0**
Total For TH14C1										**0.00**	**0**	**0**
TH14C2 On 21/11/2021	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total TH14C2 SPOT										**0.00**	**0**	**0**
Total For TH14C2										**0.00**	**0**	**0**
TH14D1 On 21/11/2021	Spot Bond				100.00000	0.00000	103.33313			0.00	0	0
Total TH14D1 SPOT										**0.00**	**0**	**0**
Total For TH14D1										**0.00**	**0**	**0**
TH14D2 On 21/11/2021	Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total TH14D2 SPOT										**0.00**	**0**	**0**
Total For TH14D2										**0.00**	**0**	**0**
TH9A11 On 18/07/2039	Spot Bond				100.00000	0.00000	100.75648			0.00	0	0
Total TH9A11 SPOT										**0.00**	**0**	**0**
Total For TH9A11										**0.00**	**0**	**0**
TH9A12 On 18/07/2039	Spot Bond				100.00000	0.00000	101.16173			0.00	0	0
Total TH9A12 SPOT										**0.00**	**0**	**0**
Total For TH9A12										**0.00**	**0**	**0**
THE8A1 On 18/04/2036	Spot Bond			101.06155	6.21967	101.06155	6.20412			0.00	0	0
Total THE8A1 SPOT										**0.00**	**0**	**0**
Total For THE8A1										**0.00**	**0**	**0**
THE8A2 On 18/04/2036	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8A2 SPOT										**0.00**	**0**	**0**
Total For THE8A2										**0.00**	**0**	**0**
THE8A3 On 18/04/2036	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8A3 SPOT										**0.00**	**0**	**0**
Total For THE8A3										**0.00**	**0**	**0**
THE8B1 On 18/04/2036	Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8B1 SPOT										**0.00**	**0**	**0**
Total For THE8B1										**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8C1 SPOT									**0.00**	**0**	**0**
Total For THE8C1									**0.00**	**0**	**0**
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE8D1 SPOT									**0.00**	**0**	**0**
Total For THE8D1									**0.00**	**0**	**0**
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9A6 SPOT									**0.00**	**0**	**0**
Total For THE9A6									**0.00**	**0**	**0**
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9A7 SPOT									**0.00**	**0**	**0**
Total For THE9A7									**0.00**	**0**	**0**
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9B2 SPOT									**0.00**	**0**	**0**
Total For THE9B2									**0.00**	**0**	**0**
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.77782			0.00	0	0
Total THE9B4 SPOT									**0.00**	**0**	**0**
Total For THE9B4									**0.00**	**0**	**0**
THE9C On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9C2 SPOT									**0.00**	**0**	**0**
Total For THE9C2									**0.00**	**0**	**0**
THE9C On 18/07/2039 Spot Bond				100.00000	0.00000	101.61363			0.00	0	0
Total THE9C4 SPOT									**0.00**	**0**	**0**
Total For THE9C4									**0.00**	**0**	**0**
THE9D On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9D2 SPOT									**0.00**	**0**	**0**
Total For THE9D2									**0.00**	**0**	**0**
THE9D On 18/07/2019 Spot Bond				100.00000	0.00000	101.09752			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			9.51000	91.08219	9.51000	91.02175			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	17.58272	100.00000	17.54945			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	105.45800	10.00000	105.43000			0.00	0	0
Total TL20/R207 SPOT									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TL20/R207									**0.00**	**0**	**0**
TN17 On 14/11/2017 Spot Bond			8.31000	103.06330	8.31000	103.04013			234,342,000,000,000.00	28,200,000,000	22,067,618,178
Total TN17 SPOT									**34,342,000,000,000.00**	**28,200,000,000**	**22,067,618,178**
Total For TN17									**34,342,000,000,000.00**	**28,200,000,000**	**22,067,618,178**
TN17/R On 14/11/2017 Spot Bond			100.00000	61.34219	100.00000	61.20493			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			9.33000	107.91268	9.33000	107.88550			775,111,209,000,000.00	83,077,300,000	41,704,200,000
Total TN20 SPOT									**75,111,209,000,000.00**	**83,077,300,000**	**41,704,200,000**
Total For TN20									**75,111,209,000,000.00**	**83,077,300,000**	**41,704,200,000**
TN20/R On 17/09/2020 Spot Bond			100.00000	19.71220	100.00000	19.66809			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	5.98109	100.00000	5.96628			0.00	0	39,200,000,000
Total TN20U SPOT									**0.00**	**0**	**39,200,000,000**
Total For TN20U									**0.00**	**0**	**39,200,000,000**
TN23 On 06/11/2023 Spot Bond			9.99000	106.93559	9.99000	106.90680			417,286,296,000,000.00	41,770,400,000	21,708,200,000
Total TN23 SPOT									**17,286,296,000,000.00**	**41,770,400,000**	**21,708,200,000**
Total For TN23									**17,286,296,000,000.00**	**41,770,400,000**	**21,708,200,000**
TN23/R On 06/11/2023 Spot Bond			100.00000	13.98772	100.00000	13.95642			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			10.61500	93.80386	10.61500	93.77750			606,328,800,000,000.00	57,120,000,000	26,480,000,000
Total TN25 SPOT									**06,328,800,000,000.00**	**57,120,000,000**	**26,480,000,000**
Total For TN25									**06,328,800,000,000.00**	**57,120,000,000**	**26,480,000,000**
TN25/R On 19/08/2025 Spot Bond			100.00000	9.54968	100.00000	9.52865			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			10.60500	91.53042	10.60500	91.50429			250,278,000,000,000.00	23,600,000,000	10,900,000,000
Total TN27 SPOT									**50,278,000,000,000.00**	**23,600,000,000**	**10,900,000,000**
Total For TN27									**50,278,000,000,000.00**	**23,600,000,000**	**10,900,000,000**
TN27/R On 14/11/2027 Spot Bond			100.00000	11.02573	100.00000	11.00105			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			11.12500	99.41511	11.12500	99.38555			202,475,000,000,000.00	18,200,000,000	9,100,000,000
Total TN30 SPOT									**02,475,000,000,000.00**	**18,200,000,000**	**9,100,000,000**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TN30									**)2,475,000,000,000.00**	**18,200,000,000**	**9,100,000,000**
TN30/R On 09/10/2030 Spot Bond			8.00000	124.28846	8.00000	124.26169			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			11.42500	98.35780	11.42500	98.32779			11,425,000,000,000.00	1,000,000,000	5,300,000,000
Total TN40 SPOT									**)1,425,000,000,000.00**	**1,000,000,000**	**5,300,000,000**
Total For TN40									**)1,425,000,000,000.00**	**1,000,000,000**	**5,300,000,000**
TN40/R On 09/10/2040 Spot Bond			10.75000	103.84033	10.75000	103.81047			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	99.93669			0.00	0	30,484,100
Total TNF18 SPOT									**0.00**	**0**	**30,484,100**
Total For TNF18									**0.00**	**0**	**30,484,100**
TORQ1 On 15/08/2026 Spot Bond				100.00000	0.00000	100.02689			0.00	0	0
Total TORQ10 SPOT									**0.00**	**0**	**0**
Total For TORQ10									**0.00**	**0**	**0**
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ2 SPOT									**0.00**	**0**	**0**
Total For TORQ2									**0.00**	**0**	**0**
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	99.97053			0.00	0	0
Total TORQ3 SPOT									**0.00**	**0**	**0**
Total For TORQ3									**0.00**	**0**	**0**
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ4 SPOT									**0.00**	**0**	**0**
Total For TORQ4									**0.00**	**0**	**0**
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TORQ5 SPOT									**0.00**	**0**	**0**
Total For TORQ5									**0.00**	**0**	**0**
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	100.03107			0.00	0	0
Total TORQ6 SPOT									**0.00**	**0**	**0**
Total For TORQ6									**0.00**	**0**	**0**
TORQ7 On 15/08/2025 Spot Bond				100.00000	0.00000	100.02302			0.00	0	0
Total TORQ7 SPOT									**0.00**	**0**	**0**
Total For TORQ7									**0.00**	**0**	**0**
TORQ8 On 15/08/2026 Spot Bond				100.00000	0.00000	100.02358			0.00	0	0
Total TORQ8 SPOT									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TORQ8									**0.00**	**0**	**0**
TORQ9 On 15/08/2026 Spot Bond				100.00000	0.00000	100.02440			0.00	0	0
Total TORQ9 SPOT									**0.00**	**0**	**0**
Total For TORQ9									**0.00**	**0**	**0**
TPDA0 On 25/11/2020 Spot Bond			10.00000	105.45800	10.00000	105.43000			0.00	0	0
Total TPDA01/JIBAR SPOT									**0.00**	**0**	**0**
Total For TPDA01/JIBAR									**0.00**	**0**	**0**
TPDA0 On 05/04/2017 Spot Bond				100.00000	0.00000	101.00864			0.00	0	0
Total TPDA02 SPOT									**0.00**	**0**	**0**
Total For TPDA02									**0.00**	**0**	**0**
TPDA0 On 05/04/2018 Spot Bond				100.00000	0.00000	101.01920			0.00	0	0
Total TPDA03 SPOT									**0.00**	**0**	**0**
Total For TPDA03									**0.00**	**0**	**0**
TPDA0 On 10/04/2019 Spot Bond				100.00000	0.00000	100.77328			0.00	0	0
Total TPDA05 SPOT									**0.00**	**0**	**0**
Total For TPDA05									**0.00**	**0**	**0**
TPDA0 On 30/11/2020 Spot Bond				100.00000	0.00000	102.06391			0.00	0	0
Total TPDA06 SPOT									**0.00**	**0**	**0**
Total For TPDA06									**0.00**	**0**	**0**
TPDA0 On 30/11/2020 Spot Bond			9.51000	102.03160	9.51000	102.00542			0.00	0	0
Total TPDA08 SPOT									**0.00**	**0**	**0**
Total For TPDA08									**0.00**	**0**	**0**
TR30 On 31/12/2099 Spot Bond			10.00000	99.67451	10.00000	99.64497			0.00	0	0
Total TR30 SPOT									**0.00**	**0**	**0**
Total For TR30									**0.00**	**0**	**0**
TR31 On 31/12/2099 Spot Bond			9.75000	99.68259	9.75000	99.65379			0.00	0	0
Total TR31 SPOT									**0.00**	**0**	**0**
Total For TR31									**0.00**	**0**	**0**
TR32 On 31/12/2099 Spot Bond			100.00000	9.69044	100.00000	9.66277			0.00	0	0
Total TR32 SPOT									**0.00**	**0**	**0**
Total For TR32									**0.00**	**0**	**0**
TRA2A On 14/12/2025 Spot Bond				100.00000	0.00000	101.55641			0.00	0	0
Total TRA2A1 SPOT									**0.00**	**0**	**0**
Total For TRA2A1									**0.00**	**0**	**0**
TRA2A On 14/12/2025 Spot Bond				100.00000	0.00000	101.62772			0.00	0	0
Total TRA2A2 SPOT									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TRA2A2									**0.00**	**0**	**0**
TRA2A3 On 14/12/2020 Spot Bond			9.74000	101.48146	9.74000	101.45495			0.00	0	0
Total TRA2A3 SPOT									**0.00**	**0**	**0**
Total For TRA2A3									**0.00**	**0**	**0**
TRA2A4 On 14/12/2018 Spot Bond				100.00000	0.00000	101.55815			0.00	0	0
Total TRA2A4 SPOT									**0.00**	**0**	**0**
Total For TRA2A4									**0.00**	**0**	**0**
TRA2A5 On 14/12/2020 Spot Bond				100.00000	0.00000	101.62772			0.00	0	0
Total TRA2A5 SPOT									**0.00**	**0**	**0**
Total For TRA2A5									**0.00**	**0**	**0**
TRA2A6 On 14/12/2020 Spot Bond			9.54000	102.19315	9.54000	102.14945			0.00	0	0
Total TRA2A6 SPOT									**0.00**	**0**	**0**
Total For TRA2A6									**0.00**	**0**	**0**
TRA2B1 On 14/12/2025 Spot Bond				100.00000	0.00000	101.74085			0.00	0	0
Total TRA2B1 SPOT									**0.00**	**0**	**0**
Total For TRA2B1									**0.00**	**0**	**0**
TRA2B2 On 14/12/2020 Spot Bond				100.00000	0.00000	101.78434			0.00	0	0
Total TRA2B2 SPOT									**0.00**	**0**	**0**
Total For TRA2B2									**0.00**	**0**	**0**
TRA2C1 On 14/12/2025 Spot Bond				100.00000	0.00000	101.96694			0.00	0	0
Total TRA2C1 SPOT									**0.00**	**0**	**0**
Total For TRA2C1									**0.00**	**0**	**0**
TRA2C2 On 14/12/2020 Spot Bond				100.00000	0.00000	102.03646			0.00	0	0
Total TRA2C2 SPOT									**0.00**	**0**	**0**
Total For TRA2C2									**0.00**	**0**	**0**
TRA2D1 On 14/12/2025 Spot Bond				100.00000	0.00000	102.48786			0.00	0	0
Total TRA2D1 SPOT									**0.00**	**0**	**0**
Total For TRA2D1									**0.00**	**0**	**0**
TRA2D2 On 14/12/2020 Spot Bond				100.00000	0.00000	102.48786			0.00	0	0
Total TRA2D2 SPOT									**0.00**	**0**	**0**
Total For TRA2D2									**0.00**	**0**	**0**
TRAA1 On 14/06/2024 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TRAA1 SPOT									**0.00**	**0**	**0**
Total For TRAA1									**0.00**	**0**	**0**
TRAA2 On 14/06/2024 Spot Bond				100.00000	0.00000	101.62247			0.00	0	0
Total TRAA2 SPOT									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TRAA2									**0.00**	**0**	**0**
TRAA3 On 14/06/2024 Spot Bond			100.00000	9.10640	100.00000	9.08385			0.00	0	0
Total TRAA3U SPOT									**0.00**	**0**	**0**
Total For TRAA3U									**0.00**	**0**	**0**
TRAA4 On 14/06/2024 Spot Bond			100.00000	9.69292	100.00000	9.66893			0.00	0	0
Total TRAA4U SPOT									**0.00**	**0**	**0**
Total For TRAA4U									**0.00**	**0**	**0**
TRAB1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.64528			0.00	0	0
Total TRAB1 SPOT									**0.00**	**0**	**0**
Total For TRAB1									**0.00**	**0**	**0**
TRAB2 On 14/06/2024 Spot Bond			100.00000	10.04485	100.00000	10.01997			0.00	0	0
Total TRAB2U SPOT									**0.00**	**0**	**0**
Total For TRAB2U									**0.00**	**0**	**0**
TRAC1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.65398			0.00	0	0
Total TRAC1 SPOT									**0.00**	**0**	**0**
Total For TRAC1									**0.00**	**0**	**0**
TRAC2 On 14/06/2024 Spot Bond			100.00000	10.33811	100.00000	10.31251			0.00	0	0
Total TRAC2U SPOT									**0.00**	**0**	**0**
Total For TRAC2U									**0.00**	**0**	**0**
TRAD1 On 14/06/2024 Spot Bond				100.00000	0.00000	101.89767			0.00	0	0
Total TRAD1 SPOT									**0.00**	**0**	**0**
Total For TRAD1									**0.00**	**0**	**0**
TRAD2 On 14/06/2024 Spot Bond			100.00000	13.91592	100.00000	13.88146			0.00	0	0
Total TRAD2U SPOT									**0.00**	**0**	**0**
Total For TRAD2U									**0.00**	**0**	**0**
TRAE1 On 14/06/2024 Spot Bond				100.00000	0.00000	102.43639			0.00	0	0
Total TRAE1 SPOT									**0.00**	**0**	**0**
Total For TRAE1									**0.00**	**0**	**0**
TRAE2 On 14/06/2024 Spot Bond			100.00000	17.84565	100.00000	17.80146			0.00	0	0
Total TRAE2U SPOT									**0.00**	**0**	**0**
Total For TRAE2U									**0.00**	**0**	**0**
TSE01U On 31/07/2019 Spot Bond			100.00000	22.46100	100.00000	22.40475			0.00	0	0
Total TSE01U SPOT									**0.00**	**0**	**0**
Total For TSE01U									**0.00**	**0**	**0**
TSE03U On 31/10/2020 Spot Bond			100.00000	3.67165	100.00000	3.66245			0.00	0	0
Total TSE03U SPOT									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TSE03U									**0.00**	**0**	**0**
TSP203 On 16/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TSP203 SPOT									**0.00**	**0**	**0**
Total For TSP203									**0.00**	**0**	**0**
TSP205 On 02/03/2017 Spot Bond				100.00000	0.00000	99.68199			0.00	0	0
Total TSP205 SPOT									**0.00**	**0**	**0**
Total For TSP205									**0.00**	**0**	**0**
TSP206 On 16/03/2017 Spot Bond				100.00000	0.00000	99.36154			0.00	0	0
Total TSP206 SPOT									**0.00**	**0**	**0**
Total For TSP206									**0.00**	**0**	**0**
TSP207 On 28/04/2017 Spot Bond				100.00000	0.00000	98.40727			0.00	0	0
Total TSP207 SPOT									**0.00**	**0**	**0**
Total For TSP207									**0.00**	**0**	**0**
TSP209 On 11/05/2017 Spot Bond				100.00000	0.00000	98.11258			0.00	0	0
Total TSP209 SPOT									**0.00**	**0**	**0**
Total For TSP209									**0.00**	**0**	**0**
TSP210 On 25/05/2017 Spot Bond				100.00000	0.00000	97.79363			0.00	0	0
Total TSP210 SPOT									**0.00**	**0**	**0**
Total For TSP210									**0.00**	**0**	**0**
TSP211 On 08/06/2017 Spot Bond				100.00000	0.00000	97.48557			0.00	0	0
Total TSP211 SPOT									**0.00**	**0**	**0**
Total For TSP211									**0.00**	**0**	**0**
TSP213 On 22/06/2017 Spot Bond				100.00000	0.00000	97.19245			0.00	0	0
Total TSP213 SPOT									**0.00**	**0**	**0**
Total For TSP213									**0.00**	**0**	**0**
TSP215 On 06/07/2017 Spot Bond				100.00000	0.00000	96.87915			0.00	0	0
Total TSP215 SPOT									**0.00**	**0**	**0**
Total For TSP215									**0.00**	**0**	**0**
TSP217 On 20/07/2017 Spot Bond				100.00000	0.00000	102.57554			0.00	0	0
Total TSP217 SPOT									**0.00**	**0**	**0**
Total For TSP217									**0.00**	**0**	**0**
TSP218 On 03/08/2017 Spot Bond				100.00000	0.00000	96.27088			0.00	0	0
Total TSP218 SPOT									**0.00**	**0**	**0**
Total For TSP218									**0.00**	**0**	**0**
TSP219 On 17/08/2017 Spot Bond				100.00000	0.00000	95.98383			0.00	0	0
Total TSP219 SPOT									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TSP219									**0.00**	**0**	**0**
TTO01U On 28/08/2019 Spot Bond			100.00000	22.88740	100.00000	22.83196			0.00	0	0
Total TTO01U SPOT									**0.00**	**0**	**0**
Total For TTO01U									**0.00**	**0**	**0**
TUHF0 On 26/01/2020 Spot Bond				100.00000	0.00000	100.62116			0.00	0	0
Total TUHF01 SPOT									**0.00**	**0**	**0**
Total For TUHF01									**0.00**	**0**	**0**
TWC19 On 15/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TWC193 SPOT									**0.00**	**0**	**0**
Total For TWC193									**0.00**	**0**	**0**
TWC19 On 17/02/2017 Spot Bond				100.00000	0.00000	99.97797			0.00	0	0
Total TWC195 SPOT									**0.00**	**0**	**0**
Total For TWC195									**0.00**	**0**	**0**
TWC19 On 20/02/2017 Spot Bond				100.00000	0.00000	99.91228			0.00	0	0
Total TWC197 SPOT									**0.00**	**0**	**0**
Total For TWC197									**0.00**	**0**	**0**
TWC20 On 27/02/2017 Spot Bond				100.00000	0.00000	101.75153			0.00	0	0
Total TWC201 SPOT									**0.00**	**0**	**0**
Total For TWC201									**0.00**	**0**	**0**
TWC20 On 07/04/2017 Spot Bond				100.00000	0.00000	100.83207			0.00	0	0
Total TWC203 SPOT									**0.00**	**0**	**0**
Total For TWC203									**0.00**	**0**	**0**
TWC20 On 20/04/2017 Spot Bond				100.00000	0.00000	100.61114			0.00	0	0
Total TWC205 SPOT									**0.00**	**0**	**0**
Total For TWC205									**0.00**	**0**	**0**
TWC21 On 15/02/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TWC212 SPOT									**0.00**	**0**	**0**
Total For TWC212									**0.00**	**0**	**0**
TWC21 On 24/02/2017 Spot Bond				100.00000	0.00000	101.72011			0.00	0	0
Total TWC213 SPOT									**0.00**	**0**	**0**
Total For TWC213									**0.00**	**0**	**0**
TWC21 On 27/02/2017 Spot Bond				100.00000	0.00000	101.70077			0.00	0	0
Total TWC215 SPOT									**0.00**	**0**	**0**
Total For TWC215									**0.00**	**0**	**0**
TWC21 On 27/02/2017 Spot Bond				100.00000	0.00000	101.23468			0.00	0	0
Total TWC216 SPOT									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TWC216									**0.00**	**0**	**0**
TWC21 On 13/04/2017 Spot Bond				100.00000	0.00000	100.73105			0.00	0	0
Total TWC217 SPOT									**0.00**	**0**	**0**
Total For TWC217									**0.00**	**0**	**0**
TWC21 On 13/04/2017 Spot Bond				100.00000	0.00000	100.66739			0.00	0	0
Total TWC218 SPOT									**0.00**	**0**	**0**
Total For TWC218									**0.00**	**0**	**0**
TWC21 On 19/04/2017 Spot Bond				100.00000	0.00000	100.64586			0.00	0	0
Total TWC219 SPOT									**0.00**	**0**	**0**
Total For TWC219									**0.00**	**0**	**0**
TWC22 On 21/04/2017 Spot Bond				100.00000	0.00000	100.62433			0.00	0	0
Total TWC220 SPOT									**0.00**	**0**	**0**
Total For TWC220									**0.00**	**0**	**0**
TWC22 On 24/04/2017 Spot Bond				100.00000	0.00000	100.58128			0.00	0	0
Total TWC221 SPOT									**0.00**	**0**	**0**
Total For TWC221									**0.00**	**0**	**0**
TWC22 On 09/05/2017 Spot Bond				100.00000	0.00000	100.19356			0.00	0	0
Total TWC222 SPOT									**0.00**	**0**	**0**
Total For TWC222									**0.00**	**0**	**0**
TWC22 On 15/05/2017 Spot Bond				100.00000	0.00000	100.06452			0.00	0	0
Total TWC223 SPOT									**0.00**	**0**	**0**
Total For TWC223									**0.00**	**0**	**0**
TWC22 On 17/05/2017 Spot Bond			100.00000	83.54520	100.00000	80.21978			0.00	0	0
Total TWC224 SPOT									**0.00**	**0**	**0**
Total For TWC224									**0.00**	**0**	**0**
TWC22 On 19/05/2017 Spot Bond			100.00000	80.04386	100.00000	0.00000			0.00	0	0
Total TWC225 SPOT									**0.00**	**0**	**0**
Total For TWC225									**0.00**	**0**	**0**
TWC22 On 22/05/2017 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total TWC226 SPOT									**0.00**	**0**	**0**
Total For TWC226									**0.00**	**0**	**0**
TWC22 On 29/05/2017 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total TWC227 SPOT									**0.00**	**0**	**0**
Total For TWC227									**0.00**	**0**	**0**
TWC22 On 02/06/2017 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total TWC228 SPOT									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TWC228									**0.00**	**0**	**0**
UG21 On 02/03/2021 Spot Bond			9.66000	108.36633	9.66000	108.33810			0.00	0	0
Total UG21 SPOT									**0.00**	**0**	**0**
Total For UG21									**0.00**	**0**	**0**
UG26 On 09/03/2026 Spot Bond			10.68500	108.58590	10.68500	108.55469			0.00	0	0
Total UG26 SPOT									**0.00**	**0**	**0**
Total For UG26									**0.00**	**0**	**0**
VJA01U On 20/01/2023 Spot Bond			100.00000	8.37617	100.00000	8.35543			0.00	0	0
Total VJA01U SPOT									**0.00**	**0**	**0**
Total For VJA01U									**0.00**	**0**	**0**
VJA02U On 20/04/2023 Spot Bond			100.00000	8.07641	100.00000	8.05642			0.00	0	0
Total VJA02U SPOT									**0.00**	**0**	**0**
Total For VJA02U									**0.00**	**0**	**0**
VJA03U On 20/10/2023 Spot Bond			100.00000	8.32017	100.00000	8.29957			0.00	0	0
Total VJA03U SPOT									**0.00**	**0**	**0**
Total For VJA03U									**0.00**	**0**	**0**
VJA04U On 20/01/2024 Spot Bond			100.00000	8.69806	100.00000	8.67652			0.00	0	0
Total VJA04U SPOT									**0.00**	**0**	**0**
Total For VJA04U									**0.00**	**0**	**0**
VJA05U On 20/04/2024 Spot Bond			100.00000	9.27352	100.00000	9.25057			0.00	0	0
Total VJA05U SPOT									**0.00**	**0**	**0**
Total For VJA05U									**0.00**	**0**	**0**
VJA06U On 20/07/2024 Spot Bond			100.00000	9.33949	100.00000	9.31637			0.00	0	0
Total VJA06U SPOT									**0.00**	**0**	**0**
Total For VJA06U									**0.00**	**0**	**0**
VJA07U On 20/10/2024 Spot Bond			100.00000	9.41462	100.00000	9.39131			0.00	0	0
Total VJA07U SPOT									**0.00**	**0**	**0**
Total For VJA07U									**0.00**	**0**	**0**
VJA08U On 20/01/2025 Spot Bond			100.00000	0.10520	100.00000	0.10492			0.00	0	0
Total VJA08U SPOT									**0.00**	**0**	**0**
Total For VJA08U									**0.00**	**0**	**0**
VJB01U On 20/01/2023 Spot Bond			100.00000	8.19502	100.00000	8.17473			0.00	0	0
Total VJB01U SPOT									**0.00**	**0**	**0**
Total For VJB01U									**0.00**	**0**	**0**
VJB02U On 20/04/2023 Spot Bond			100.00000	7.98767	100.00000	7.96790			0.00	0	0
Total VJB02U SPOT									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For VJB02U									**0.00**	**0**	**0**
VJB03U On 20/10/2023 Spot Bond			100.00000	8.11423	100.00000	8.09413			0.00	0	0
Total VJB03U SPOT									**0.00**	**0**	**0**
Total For VJB03U									**0.00**	**0**	**0**
VJB04U On 20/01/2024 Spot Bond			100.00000	8.47458	100.00000	8.45359			0.00	0	0
Total VJB04U SPOT									**0.00**	**0**	**0**
Total For VJB04U									**0.00**	**0**	**0**
VJB05U On 20/04/2024 Spot Bond			100.00000	9.03914	100.00000	9.01677			0.00	0	0
Total VJB05U SPOT									**0.00**	**0**	**0**
Total For VJB05U									**0.00**	**0**	**0**
VJB06U On 20/07/2024 Spot Bond			100.00000	9.17470	100.00000	9.15199			0.00	0	0
Total VJB06U SPOT									**0.00**	**0**	**0**
Total For VJB06U									**0.00**	**0**	**0**
VJB07U On 20/10/2024 Spot Bond			100.00000	9.23442	100.00000	9.21156			0.00	0	0
Total VJB07U SPOT									**0.00**	**0**	**0**
Total For VJB07U									**0.00**	**0**	**0**
VJB08U On 20/01/2025 Spot Bond			100.00000	0.10520	100.00000	0.10492			0.00	0	0
Total VJB08U SPOT									**0.00**	**0**	**0**
Total For VJB08U									**0.00**	**0**	**0**
VKC17 On 06/03/2017 Spot Bond				100.00000	0.00000	103.81918			0.00	0	0
Total VKC17 SPOT									**0.00**	**0**	**0**
Total For VKC17									**0.00**	**0**	**0**
VKC18 On 29/03/2017 Spot Bond				101.63777	0.00000	103.22871			0.00	0	0
Total VKC18 SPOT									**0.00**	**0**	**0**
Total For VKC18									**0.00**	**0**	**0**
VKE01U On 01/04/2018 Spot Bond			100.00000	43.52819	100.00000	43.42040			0.00	0	0
Total VKE01U SPOT									**0.00**	**0**	**0**
Total For VKE01U									**0.00**	**0**	**0**
VKE03 On 08/05/2017 Spot Bond				100.00000	0.00000	100.20144			0.00	0	0
Total VKE03 SPOT									**0.00**	**0**	**0**
Total For VKE03									**0.00**	**0**	**0**
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	101.23013			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	100.19862			0.00	0	0
Total VKE06 SPOT									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For VKE06									**0.00**	**0**	**0**
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	101.74028			0.00	0	0
Total VKE07 SPOT									**0.00**	**0**	**0**
Total For VKE07									**0.00**	**0**	**0**
VKE08 On 29/03/2019 Spot Bond				100.00000	0.00000	101.24580			0.00	0	0
Total VKE08 SPOT									**0.00**	**0**	**0**
Total For VKE08									**0.00**	**0**	**0**
VPA01U On 20/01/2023 Spot Bond			100.00000	7.89667	100.00000	7.87711			0.00	0	0
Total VPA01U SPOT									**0.00**	**0**	**0**
Total For VPA01U									**0.00**	**0**	**0**
VPA02U On 20/04/2023 Spot Bond			100.00000	7.74645	100.00000	7.72727			0.00	0	0
Total VPA02U SPOT									**0.00**	**0**	**0**
Total For VPA02U									**0.00**	**0**	**0**
VPA03U On 20/10/2023 Spot Bond			100.00000	9.43075	100.00000	9.40739			0.00	0	0
Total VPA03U SPOT									**0.00**	**0**	**0**
Total For VPA03U									**0.00**	**0**	**0**
VPA04U On 20/01/2024 Spot Bond			100.00000	4.97905	100.00000	4.96672			0.00	0	0
Total VPA04U SPOT									**0.00**	**0**	**0**
Total For VPA04U									**0.00**	**0**	**0**
VPA05U On 20/04/2024 Spot Bond			100.00000	9.08730	100.00000	9.06481			0.00	0	0
Total VPA05U SPOT									**0.00**	**0**	**0**
Total For VPA05U									**0.00**	**0**	**0**
VPA06U On 20/07/2024 Spot Bond			100.00000	9.17609	100.00000	9.15337			0.00	0	0
Total VPA06U SPOT									**0.00**	**0**	**0**
Total For VPA06U									**0.00**	**0**	**0**
VPA07U On 20/10/2024 Spot Bond			100.00000	9.12379	100.00000	9.10119			0.00	0	0
Total VPA07U SPOT									**0.00**	**0**	**0**
Total For VPA07U									**0.00**	**0**	**0**
VPA08U On 20/01/2025 Spot Bond			100.00000	0.10520	100.00000	0.10492			0.00	0	0
Total VPA08U SPOT									**0.00**	**0**	**0**
Total For VPA08U									**0.00**	**0**	**0**
VPB01U On 20/01/2023 Spot Bond			100.00000	7.71552	100.00000	7.69642			0.00	0	0
Total VPB01U SPOT									**0.00**	**0**	**0**
Total For VPB01U									**0.00**	**0**	**0**
VPB02U On 20/04/2023 Spot Bond			100.00000	7.65771	100.00000	7.63875			0.00	0	0
Total VPB02U SPOT									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For VPB02U									**0.00**	**0**	**0**
VPB03U On 20/10/2023 Spot Bond			100.00000	9.63691	100.00000	9.61304			0.00	0	0
Total VPB03U SPOT									**0.00**	**0**	**0**
Total For VPB03U									**0.00**	**0**	**0**
VPB04U On 20/01/2024 Spot Bond			100.00000	4.75557	100.00000	4.74378			0.00	0	0
Total VPB04U SPOT									**0.00**	**0**	**0**
Total For VPB04U									**0.00**	**0**	**0**
VPB05U On 20/04/2024 Spot Bond			100.00000	8.79942	100.00000	8.77763			0.00	0	0
Total VPB05U SPOT									**0.00**	**0**	**0**
Total For VPB05U									**0.00**	**0**	**0**
VPB06U On 24/07/2024 Spot Bond			100.00000	8.95781	100.00000	8.93562			0.00	0	0
Total VPB06U SPOT									**0.00**	**0**	**0**
Total For VPB06U									**0.00**	**0**	**0**
VPB07U On 20/10/2024 Spot Bond			100.00000	8.90246	100.00000	8.88042			0.00	0	0
Total VPB07U SPOT									**0.00**	**0**	**0**
Total For VPB07U									**0.00**	**0**	**0**
VPB08U On 20/01/2025 Spot Bond			100.00000	0.10520	100.00000	0.10492			0.00	0	0
Total VPB08U SPOT									**0.00**	**0**	**0**
Total For VPB08U									**0.00**	**0**	**0**
WRS1U On 25/11/2029 Spot Bond			100.00000	0.00140	100.00000	0.00140			0.00	0	0
Total WRS1U SPOT									**0.00**	**0**	**0**
Total For WRS1U									**0.00**	**0**	**0**
WRS2U On 25/11/2029 Spot Bond			100.00000	10.91004	100.00000	10.88361			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			2.60000	245.86299	2.60000	245.81712			0.00	0	0
Total WS05 SPOT									**0.00**	**0**	**0**
Total For WS05									**0.00**	**0**	**0**
WSP2 On 28/05/2017 Spot Bond			8.04000	102.24775	8.04000	102.22571			0.00	0	0
Total WSP2 SPOT									**0.00**	**0**	**0**
Total For WSP2									**0.00**	**0**	**0**
WSP2/R On 28/05/2017 Spot Bond			100.00000	82.02688	100.00000	81.85086			0.00	0	0
Total WSP2/R203 SPOT									**0.00**	**0**	**0**
Total For WSP2/R203									**0.00**	**0**	**0**
WSP3 On 28/05/2019 Spot Bond			8.21500	103.59148	8.21500	103.56844			0.00	0	0
Total WSP3 SPOT									**0.00**	**0**	**0**

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For WSP3									**0.00**	**0**	**0**
WSP4 On 28/05/2020 Spot Bond			8.48000	103.45151	8.48000	103.42777			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			8.76000	102.83089	8.76000	102.80654			0.00	0	0
Total WSP5 SPOT									**0.00**	**0**	**0**
Total For WSP5									**0.00**	**0**	**0**
WSP5/R On 28/05/2021 Spot Bond			100.00000	13.62868	100.00000	13.59818			0.00	0	0
Total WSP5/R203 SPOT									**0.00**	**0**	**0**
Total For WSP5/R203									**0.00**	**0**	**0**
Z083 On 30/09/2019 Spot Bond			7.60000	82.28946	7.60000	82.27251			0.00	0	0
Total Z083 SPOT									**0.00**	**0**	**0**
Total For Z083									**0.00**	**0**	**0**
Total for SPOT									**1.76e+017**	**92,979,135,300**	**169,884,899,301**
Total for SPOT :									**1.76e+017**	**92,979,135,300**	**169,884,899,301**
Total Futures									**1.76e+017**	**92,979,135,598**	**169,885,670,422**
Total Options									**0.00**	**0**	**18,650**
Grand Total:									**1.76e+017**	**92,979,135,598**	**169,885,689,072**