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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 30/06/2017

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 03/08/2017 Bond Future			10.94164	77.16269	10.87687	77.55304			0.00	0	9,466
ES33 On 02/11/2017 Bond Future			11.04074	74.84421	10.97364	75.24249			0.00	0	0
ES33 On 01/02/2018 Bond Future			11.14263	76.29716	11.07304	76.70382			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 03/08/2017 Bond Future	10.54	Put			2,080.83000	2.08083	2,471,180		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.55	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.55	Put			2,017.82000	2.01782	2,408,170		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.53	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.53	Put			2,143.92000	2.14392	2,534,270		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.54	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Put			1,904.99000	1.90499	2,303,270		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.67	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.67	Put			1,843.13000	1.84313	2,241,410		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Put			1,781.35000	1.78135	2,179,630		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.00	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 01/02/2018 Bond Future	11.00	Put			430.44000	0.43044	837,100		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Put			371.29000	0.37129	777,950		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Put			489.67000	0.48967	896,330		0.00	0	0
Total ES33 Option									0.00	0	0
Total For ES33									0.00	0	9,466
ES42 On 03/08/2017 Bond Future			11.11119	80.53349	11.04135	81.01033			0.00	0	7,957
ES42 On 02/11/2017 Bond Future			11.20830	77.80940	11.13593	78.29587			0.00	0	0
ES42 On 01/02/2018 Bond Future			11.30479	79.31988	11.22980	79.81654			0.00	0	0
Total ES42 Future									0.00	0	7,957
Total For ES42									0.00	0	7,957
I2025 On 03/08/2017 Bond Future			127.54556	127.54556	128.00486	128.00486			0.00	0	2,414
I2025 On 02/11/2017 Bond Future			130.00949	130.00949	130.47883	130.47883			0.00	0	0
I2025 On 01/02/2018 Bond Future			131.23008	131.23008	131.71067	131.71067			0.00	0	0
Total I2025 Future									0.00	0	2,414
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			5,965.14000	5.96514	6,424,440		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			5,975.14000	5.97514	6,434,440		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			5,955.14000	5.95514	6,414,440		0.00	0	0
I2025 On 02/11/2017 Bond Future	132.98	Put			2,501.17000	2.50117	2,970,510		0.00	0	0
I2025 On 02/11/2017 Bond Future	132.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 02/11/2017 Bond Future	132.96	Put			2,481.17000	2.48117	2,950,510		0.00	0	0
I2025 On 02/11/2017 Bond Future	132.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 02/11/2017 Bond Future	132.97	Put			2,491.17000	2.49117	2,960,510		0.00	0	0
I2025 On 02/11/2017 Bond Future	132.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 01/02/2018 Bond Future	133.89	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 01/02/2018 Bond Future	133.89	Put			2,179.33000	2.17933	2,659,920		0.00	0	0
I2025 On 01/02/2018 Bond Future	133.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 01/02/2018 Bond Future	133.90	Put			2,189.33000	2.18933	2,669,920		0.00	0	0
I2025 On 01/02/2018 Bond Future	133.88	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 01/02/2018 Bond Future	133.88	Put			2,169.33000	2.16933	2,649,920		0.00	0	0
Total I2025 Option									0.00	0	0
Total For I2025									0.00	0	2,414
I2029 On 01/02/2018 Bond Future			102.34267	102.34267	102.57027	102.57027			0.00	0	0
Total I2029 Future									0.00	0	0
Total For I2029									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033	On	03/08/2017	Bond Future			104.90563	104.90563	104.49997	104.49997			0.00	0	6,534
I2033	On	02/11/2017	Bond Future			105.85571	105.85571	105.44323	105.44323			0.00	0	0
I2033	On	01/02/2018	Bond Future			107.95044	107.95044	107.53127	107.53127			0.00	0	0
Total I2033 Future												0.00	0	6,534
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			8,630.03000	8.63003	8,224,370		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			8,640.03000	8.64003	8,234,370		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			8,620.03000	8.62003	8,214,370		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Put			4,636.77000	4.63677	4,224,290		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Put			4,646.77000	4.64677	4,234,290		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Put			4,626.77000	4.62677	4,214,290		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Put			2,128.73000	2.12873	1,709,560		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Put			2,108.73000	2.10873	1,689,560		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Put			2,118.73000	2.11873	1,699,560		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	6,534
I2038	On	03/08/2017	Bond Future			129.72633	129.72633	129.74069	129.74069			8,043,032.46	62	22,601
I2038	On	02/11/2017	Bond Future			132.23251	132.23251	132.24840	132.24840			0.00	0	0
I2038	On	01/02/2018	Bond Future			133.32808	133.32808	133.34620	133.34620			0.00	0	0
Total I2038 Future												8,043,032.46	62	22,601
I2038	On	03/08/2017	Bond Future	141.16	Put			11,419.31000	11.41931	11,433,670		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	03/08/2017	Bond Future	141.17	Put			11,429.31000	11.42931	11,443,670		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			11,439.31000	11.43931	11,453,670		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	02/11/2017	Bond Future	136.81	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Put			4,561.60000	4.56160	4,577,490		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Put			4,571.60000	4.57160	4,587,490		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Put			4,551.60000	4.55160	4,567,490		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	01/02/2018	Bond Future	136.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.94	Put			3,593.80000	3.59380	3,611,920		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.95	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.95	Put			3,603.80000	3.60380	3,621,920		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Put			3,583.80000	3.58380	3,601,920		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												8,043,032.46	62	22,601
I2046	On	03/08/2017	Bond Future			125.66168	125.66168	126.69942	126.69942			0.00	0	23,901
I2046	On	02/11/2017	Bond Future			126.50602	126.50602	127.56488	127.56488			0.00	0	0
I2046	On	01/02/2018	Bond Future			129.00947	129.00947	130.09138	130.09138			0.00	0	0
Total I2046 Future												0.00	0	23,901
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			14,470.58000	14.47058	15,508,320		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			14,480.58000	14.48058	15,518,320		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			14,490.58000	14.49058	15,528,320		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Put			8,745.12000	8.74512	9,803,980		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Put			8,755.12000	8.75512	9,813,980		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Put			8,735.12000	8.73512	9,793,980		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Put			2,818.62000	2.81862	3,900,530		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Put			2,828.62000	2.82862	3,910,530		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Put			2,808.62000	2.80862	3,890,530		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	23,901
I2050	On	03/08/2017	Bond Future			131.16453	131.16453	132.96598	132.96598			17,313,717.96	132	26,191
I2050	On	02/11/2017	Bond Future			133.69850	133.69850	135.53582	135.53582			0.00	0	0
I2050	On	01/02/2018	Bond Future			134.65230	134.65230	136.52799	136.52799			0.00	0	0
Total I2050 Future												17,313,717.96	132	26,191
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			16,264.02000	16.26402	18,065,470		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			16,274.02000	16.27402	18,075,470		0.00	0	0

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	149.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Put			16,254.02000	16.25402	18,055,470		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Put			9,124.18000	9.12418	10,961,500		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Put			9,134.18000	9.13418	10,971,500		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Put			9,114.18000	9.11418	10,951,500		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Put			3,712.01000	3.71201	5,587,700		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.25	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.25	Put			3,722.01000	3.72201	5,597,700		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Put			3,702.01000	3.70201	5,577,700		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												17,313,717.96	132	26,191
R186	On	03/08/2017	Bond Future			8.79704	112.07229	8.70615	112.68701		7.18	481,238,413.26	4,294	132,178
R186	On	02/11/2017	Bond Future			8.84023	114.21201	8.74542	114.83905		7.44	0.00	0	4
R186	On	01/02/2018	Bond Future			8.88158	111.12652	8.78253	111.76682		7.48	0.00	0	0
Total R186 Future												481,238,413.26	4,294	132,182
R186	On	03/08/2017	Bond Future	8.90	Call			1,790.86000	1.79086	1,372,580	7.27	0.00	0	0
R186	On	03/08/2017	Bond Future	8.90	Put			485.25000	0.48525	681,690	7.27	0.00	0	0
R186	On	03/08/2017	Bond Future	8.75	Call			1,153.79000	1.15379	830,520	7.18	0.00	0	0
R186	On	03/08/2017	Bond Future	8.75	Put			856.65000	0.85665	1,148,100	7.18	0.00	0	3,654
R186	On	03/08/2017	Bond Future	9.50	Call			5,240.80000	5.24080	4,640,760	7.63	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Put			465.82000	0.46582	656,470	7.28	0.00	0	0
R186	On	03/08/2017	Bond Future	8.65	Call			813.49000	0.81349	559,940	7.14	0.00	0	0
R186	On	03/08/2017	Bond Future	8.65	Put			1,195.53000	1.19553	1,556,700	7.14	0.00	0	2,500
R186	On	03/08/2017	Bond Future	8.80	Call			1,350.04000	1.35004	993,770	7.21	0.00	0	0
R186	On	03/08/2017	Bond Future	8.80	Put			715.38000	0.71538	973,830	7.21	0.00	0	7,100
R186	On	03/08/2017	Bond Future	8.92	Put			446.99000	0.44699	631,940	7.28	0.00	0	0
R186	On	03/08/2017	Bond Future	9.00	Call			2,288.18000	2.28818	1,816,100	7.33	0.00	0	0
R186	On	03/08/2017	Bond Future	9.00	Put			317.05000	0.31705	459,690	7.33	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Call			1,934.60000	1.93460	1,499,210	7.29	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Put			428.77000	0.42877	608,100	7.29	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Call			1,838.22000	1.83822	1,414,150	7.28	0.00	0	0
R186	On	03/08/2017	Bond Future	9.50	Put			21.66000	0.02166	36,340	7.63	0.00	0	6,500
R186	On	03/08/2017	Bond Future	9.35	Call			4,311.75000	4.31175	3,729,590	7.54	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Put			53.27000	0.05327	85,830	7.54	0.00	0	750
R186	On	03/08/2017	Bond Future	8.85	Call			1,562.74000	1.56274	1,174,630	7.24	0.00	0	0

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	03/08/2017	Bond Future	8.85	Put			591.93000	0.59193	818,540	7.24	0.00	0	750
R186	On	03/08/2017	Bond Future	8.92	Call			1,886.13000	1.88613	1,456,360	7.28	0.00	0	0
R186	On	02/11/2017	Bond Future	9.00	Put			1,292.69000	1.29269	1,531,820	7.58	0.00	0	5,000
R186	On	02/11/2017	Bond Future	8.89	Call			2,522.84000	2.52284	2,169,490	7.52	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			1,568.52000	1.56852	1,842,210	7.52	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			2,561.75000	2.56175	2,205,180	7.52	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			1,541.83000	1.54183	1,812,300	7.52	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			2,484.50000	2.48450	2,134,370	7.51	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			1,595.83000	1.59583	1,872,740	7.51	0.00	0	0
R186	On	02/11/2017	Bond Future	9.00	Call			2,965.78000	2.96578	2,577,870	7.58	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Call			3,247.45000	3.24745	2,882,620	7.61	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			2,039.71000	2.03971	2,315,180	7.61	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Call			3,285.52000	3.28552	2,918,230	7.62	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			2,013.84000	2.01384	2,286,850	7.62	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Call			3,209.60000	3.20960	2,847,240	7.61	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			2,065.84000	2.06584	2,343,780	7.61	0.00	0	0
Total R186 Option												0.00	0	26,254
Total For R186												481,238,413.26	4,294	158,436
R197	On	03/08/2017	Bond Future			294.78584	294.78584	295.30344	295.30344			0.00	0	2,350
R197	On	02/11/2017	Bond Future			300.48051	300.48051	301.01073	301.01073			0.00	0	0
R197	On	01/02/2018	Bond Future			299.37331	299.37331	299.91850	299.91850			0.00	0	0
Total R197 Future												0.00	0	2,350
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			12,756.56000	12.75656	13,274,160		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			12,766.56000	12.76656	13,284,160		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			12,746.56000	12.74656	13,264,160		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Put			4,149.27000	4.14927	4,679,490		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Put			4,159.27000	4.15927	4,689,490		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Put			4,139.27000	4.13927	4,669,490		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Put			1,761.50000	1.76150	2,306,690		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Put			1,741.50000	1.74150	2,286,690		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Put			1,751.50000	1.75150	2,296,690		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	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
Total R197 Option									0.00	0	0
Total For R197									0.00	0	2,350
R202 On 03/08/2017 Bond Future			240.35676	240.35676	240.38263	240.38263			0.00	0	30,532
R202 On 02/11/2017 Bond Future			245.00011	245.00011	245.02870	245.02870			0.00	0	0
R202 On 01/02/2018 Bond Future			246.10178	246.10178	246.13467	246.13467			0.00	0	0
Total R202 Future									0.00	0	30,532
R202 On 03/08/2017 Bond Future	258.36	Put			17,977.37000	17.97737	18,003,240		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			17,987.37000	17.98737	18,013,240		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 03/08/2017 Bond Future	258.35	Put			17,967.37000	17.96737	17,993,240		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 02/11/2017 Bond Future	253.90	Call			0.00000	0.00000	0,000		0.00	0	0
R202 On 02/11/2017 Bond Future	253.90	Put			8,871.30000	8.87130	8,899,890		0.00	0	0
R202 On 02/11/2017 Bond Future	253.91	Call			0.00000	0.00000	0,000		0.00	0	0
R202 On 02/11/2017 Bond Future	253.91	Put			8,881.30000	8.88130	8,909,890		0.00	0	0
R202 On 02/11/2017 Bond Future	253.89	Call			0.00000	0.00000	0,000		0.00	0	0
R202 On 02/11/2017 Bond Future	253.89	Put			8,861.30000	8.86130	8,889,890		0.00	0	0
R202 On 01/02/2018 Bond Future	249.07	Call			0.00000	0.00000	0,000		0.00	0	0
R202 On 01/02/2018 Bond Future	249.07	Put			2,935.33000	2.93533	2,968,220		0.00	0	0
R202 On 01/02/2018 Bond Future	249.08	Call			0.00000	0.00000	0,000		0.00	0	0
R202 On 01/02/2018 Bond Future	249.08	Put			2,945.33000	2.94533	2,978,220		0.00	0	0
R202 On 01/02/2018 Bond Future	249.06	Call			0.00000	0.00000	0,000		0.00	0	0
R202 On 01/02/2018 Bond Future	249.06	Put			2,925.33000	2.92533	2,958,220		0.00	0	0
Total R202 Option									0.00	0	0
Total For R202									0.00	0	30,532
R2023 On 03/08/2017 Bond Future			8.17008	101.53393	8.10911	101.79961		4.78	0.00	0	38,422
R2023 On 02/11/2017 Bond Future			8.19726	99.54219	8.13262	99.81352		4.50	0.00	0	0
R2023 On 01/02/2018 Bond Future			8.22166	101.47462	8.15285	101.75211		4.50	0.00	0	0
Total R2023 Future									0.00	0	38,422
R2023 On 03/08/2017 Bond Future	8.59	Call			2,133.22000	2.13322	1,896,300	5.00	0.00	0	0
R2023 On 03/08/2017 Bond Future	8.59	Put			61.44000	0.06144	90,200	5.00	0.00	0	0
R2023 On 03/08/2017 Bond Future	8.60	Call			2,172.25000	2.17225	1,934,020	5.00	0.00	0	0
R2023 On 03/08/2017 Bond Future	8.60	Put			57.96000	0.05796	85,410	5.00	0.00	0	0
R2023 On 03/08/2017 Bond Future	8.58	Call			2,094.39000	2.09439	1,858,780	4.99	0.00	0	0
R2023 On 03/08/2017 Bond Future	8.58	Put			65.15000	0.06515	95,220	4.99	0.00	0	0
R2023 On 02/11/2017 Bond Future	8.57	Call			2,209.34000	2.20934	2,009,060	4.60	0.00	0	0
R2023 On 02/11/2017 Bond Future	8.57	Put			391.20000	0.39120	462,250	4.60	0.00	0	0
R2023 On 02/11/2017 Bond Future	8.58	Call			2,240.56000	2.24056	2,039,320	4.61	0.00	0	0
R2023 On 02/11/2017 Bond Future	8.58	Put			381.33000	0.38133	451,420	4.61	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
R2023	On	02/11/2017	Bond Future	8.56	Call			2,178.12000	2.17812	1,979,200	4.60	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			401.08000	0.40108	473,490	4.60	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			1,768.56000	1.76856	1,611,710	4.52	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			1,096.16000	1.09616	1,216,800	4.52	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			1,792.04000	1.79204	1,634,570	4.53	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			1,079.59000	1.07959	1,199,610	4.53	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Call			1,744.94000	1.74494	1,589,320	4.52	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Put			1,112.61000	1.11261	1,234,480	4.52	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	38,422
R2030	On	03/08/2017	Bond Future			9.33146	90.47386	9.28145	90.81425			0.00	0	43,303
R2030	On	02/11/2017	Bond Future			9.38158	92.20129	9.32980	92.54865			0.00	0	0
R2030	On	01/02/2018	Bond Future			9.43088	89.98610	9.37716	90.34103			0.00	0	0
Total R2030 Future												0.00	0	43,303
R2030	On	03/08/2017	Bond Future	9.34	Call			398.35000	0.39835	57,960		0.00	0	0
R2030	On	03/08/2017	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			466.14000	0.46614	125,750		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			330.48000	0.33048	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Put			0.00000	0.00000	9,910		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Call			68.57000	0.06857	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Put			0.00000	0.00000	278,790		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Call			135.73000	0.13573	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Put			0.00000	0.00000	211,630		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Call			202.81000	0.20281	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Put			0.00000	0.00000	144,550		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Put			0.00000	0.00000	269,920		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Put			47.45000	0.04745	402,380		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Call			18.81000	0.01881	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Put			0.00000	0.00000	336,120		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Call			85.01000	0.08501	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	43,303
R2032	On	03/08/2017	Bond Future			9.52134	92.97751	9.47135	93.34098		10.19	0.00	0	26,589
R2032	On	02/11/2017	Bond Future			9.57679	90.59481	9.52509	90.96567		11.28	0.00	0	0
R2032	On	01/02/2018	Bond Future			9.63118	92.35347	9.57764	92.73243		10.74	0.00	0	0
Total R2032 Future												0.00	0	26,589
R2032	On	03/08/2017	Bond Future	9.44	Call			1,064.52000	1.06452	881,810	10.16	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Put			1,293.54000	1.29354	1,474,300	10.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	03/08/2017	Bond Future	9.45	Call			1,099.65000	1.09965	912,920	10.17	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Put			1,255.53000	1.25553	1,432,270	10.17	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Call			1,030.08000	1.03008	851,390	10.16	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Put			1,332.33000	1.33233	1,517,110	10.16	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Call			2,281.94000	2.28194	2,093,510	11.28	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			2,534.91000	2.53491	2,717,340	11.28	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Call			2,317.76000	2.31776	2,126,900	11.28	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			2,498.53000	2.49853	2,678,530	11.28	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			2,246.43000	2.24643	2,060,430	11.27	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			2,571.67000	2.57167	2,756,530	11.27	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Call			3,019.05000	3.01905	2,818,960	10.79	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			3,144.41000	3.14441	3,323,280	10.79	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			3,055.38000	3.05538	2,853,600	10.79	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			3,109.64000	3.10964	3,286,820	10.79	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			2,982.95000	2.98295	2,784,270	10.78	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			3,179.49000	3.17949	3,359,770	10.78	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	26,589
R2035	On	03/08/2017	Bond Future			9.74223	96.64415	9.67710	97.15910			47,355,633.50	490	11,018
R2035	On	02/11/2017	Bond Future			9.80208	93.98860	9.73481	94.51389			0.00	0	0
R2035	On	01/02/2018	Bond Future			9.86228	95.81319	9.79271	96.34950			0.00	0	0
Total R2035 Future												47,355,633.50	490	11,018
R2035	On	03/08/2017	Bond Future	9.52	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Put			1,260.15000	1.26015	1,775,100		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Put			1,422.42000	1.42242	1,937,370		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Put			1,341.23000	1.34123	1,856,180		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Put			1,146.25000	1.14625	1,671,540		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Put			1,066.41000	1.06641	1,591,700		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			986.67000	0.98667	1,511,960		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Put			487.49000	0.48749	1,023,800		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Put			409.49000	0.40949	945,800		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Put			331.59000	0.33159	867,900		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2035 Option										0.00	0	0
Total For R2035										47,355,633.50	490	11,018
R2037 On 03/08/2017 Bond Future			9.83861	88.67028	9.77355	89.18123		12.07		0.00	0	66,825
R2037 On 02/11/2017 Bond Future			9.89505	90.36330	9.82795	90.88451		12.83		0.00	0	233
R2037 On 01/02/2018 Bond Future			9.95122	87.86206	9.88192	88.39421		12.80		0.00	0	0
Total R2037 Future										0.00	0	67,058
R2037 On 03/08/2017 Bond Future	9.57	Put			2,304.95000	2.30495	2,646,630	11.97		0.00	0	0
R2037 On 03/08/2017 Bond Future	9.58	Call			702.45000	0.70245	528,180	11.98		0.00	0	0
R2037 On 03/08/2017 Bond Future	9.58	Put			2,250.07000	2.25007	2,586,750	11.98		0.00	0	0
R2037 On 03/08/2017 Bond Future	9.56	Call			650.78000	0.65078	486,360	11.96		0.00	0	0
R2037 On 03/08/2017 Bond Future	9.56	Put			2,360.71000	2.36071	2,707,240	11.96		0.00	0	0
R2037 On 03/08/2017 Bond Future	9.57	Call			676.23000	0.67623	506,960	11.97		0.00	0	0
R2037 On 02/11/2017 Bond Future	9.66	Call			2,144.56000	2.14456	1,870,410	12.64		0.00	0	0
R2037 On 02/11/2017 Bond Future	9.66	Put			3,470.41000	3.47041	3,717,470	12.64		0.00	0	0
R2037 On 02/11/2017 Bond Future	9.67	Call			2,179.29000	2.17929	1,901,790	12.65		0.00	0	0
R2037 On 02/11/2017 Bond Future	9.67	Put			3,425.34000	3.42534	3,669,050	12.65		0.00	0	0
R2037 On 02/11/2017 Bond Future	9.65	Call			2,110.14000	2.11014	1,839,350	12.64		0.00	0	0
R2037 On 02/11/2017 Bond Future	9.65	Put			3,515.91000	3.51591	3,766,330	12.64		0.00	0	0
R2037 On 01/02/2018 Bond Future	9.81	Put			3,817.43000	3.81743	4,057,720	12.85		0.00	0	0
R2037 On 01/02/2018 Bond Future	9.82	Call			3,297.83000	3.29783	3,004,070	12.86		0.00	0	0
R2037 On 01/02/2018 Bond Future	9.82	Put			3,777.58000	3.77758	4,015,970	12.86		0.00	0	0
R2037 On 01/02/2018 Bond Future	9.83	Call			3,336.07000	3.33607	3,040,400	12.87		0.00	0	0
R2037 On 01/02/2018 Bond Future	9.83	Put			3,738.07000	3.73807	3,974,550	12.87		0.00	0	0
R2037 On 01/02/2018 Bond Future	9.81	Call			3,259.82000	3.25982	2,967,960	12.85		0.00	0	0
Total R2037 Option										0.00	0	0
Total For R2037										0.00	0	67,058
R204 On 03/08/2017 Bond Future			7.54424	101.61726	7.50121	101.67257		0.98		0.00	0	42,124
R204 On 02/11/2017 Bond Future			7.49548	103.55736	7.44187	103.61429		0.52		0.00	0	0
R204 On 01/02/2018 Bond Future			7.38641	101.52762	7.31573	101.58659		0.70		0.00	0	0
Total R204 Future										0.00	0	42,124
R204 On 03/08/2017 Bond Future	7.76	Call			357.77000	0.35777	309,930	1.02		0.00	0	0
R204 On 03/08/2017 Bond Future	7.76	Put			25.77000	0.02577	33,240	1.02		0.00	0	0
R204 On 03/08/2017 Bond Future	7.77	Call			368.73000	0.36873	320,430	1.02		0.00	0	0
R204 On 03/08/2017 Bond Future	7.77	Put			23.94000	0.02394	30,950	1.02		0.00	0	0
R204 On 03/08/2017 Bond Future	7.75	Call			346.91000	0.34691	299,560	1.02		0.00	0	0
R204 On 03/08/2017 Bond Future	7.75	Put			27.71000	0.02771	35,670	1.02		0.00	0	0
R204 On 02/11/2017 Bond Future	7.75	Call			355.68000	0.35568	308,960	0.55		0.00	0	0
R204 On 02/11/2017 Bond Future	7.75	Put			29.10000	0.02910	39,310	0.55		0.00	0	0
R204 On 02/11/2017 Bond Future	7.76	Call			364.55000	0.36455	317,530	0.55		0.00	0	0
R204 On 02/11/2017 Bond Future	7.76	Put			27.40000	0.02740	37,310	0.55		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/11/2017	Bond Future	7.74	Call			346.73000	0.34673	300,470	0.55	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			30.73000	0.03073	41,400	0.55	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			241.12000	0.24112	273,770	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Call			190.39000	0.19039	163,710	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			236.92000	0.23692	269,210	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			194.61000	0.19461	167,550	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			232.79000	0.23279	264,700	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			186.23000	0.18623	159,910	0.68	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	42,124
R2040	On	03/08/2017	Bond Future			9.91374	92.02140	9.84363	92.60930		12.65	0.00	0	14,089
R2040	On	02/11/2017	Bond Future			9.97062	93.77838	9.89835	94.37795		13.47	0.00	0	0
R2040	On	01/02/2018	Bond Future			10.02728	91.09316	9.95267	91.70526		13.44	0.00	0	0
Total R2040 Future												0.00	0	14,089
R2040	On	03/08/2017	Bond Future	9.61	Put			2,678.13000	2.67813	3,082,990	12.57	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Call			700.20000	0.70020	511,790	12.58	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Put			2,617.08000	2.61708	3,016,570	12.58	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Call			727.17000	0.72717	533,220	12.58	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Put			2,556.95000	2.55695	2,950,900	12.58	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Call			674.03000	0.67403	490,990	12.57	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Put			4,148.38000	4.14838	4,498,040	13.27	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			2,072.20000	2.07220	1,819,550	13.28	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			4,095.71000	4.09571	4,442,630	13.28	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			2,106.11000	2.10611	1,850,720	13.29	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			4,043.28000	4.04328	4,387,460	13.29	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			2,038.40000	2.03840	1,788,490	13.27	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Call			3,576.00000	3.57600	3,185,560	13.37	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			4,178.67000	4.17867	4,400,330	13.37	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			3,616.53000	3.61653	3,222,800	13.38	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			4,135.89000	4.13589	4,354,260	13.38	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			3,535.69000	3.53569	3,148,280	13.37	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			4,221.80000	4.22180	4,446,490	13.37	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	14,089
R2044	On	03/08/2017	Bond Future			9.93806	89.14785	9.87300	89.69802		13.24	0.00	0	24,347
R2044	On	02/11/2017	Bond Future			9.99328	90.84999	9.92625	91.41114		14.12	0.00	0	200
R2044	On	01/02/2018	Bond Future			10.04823	88.23307	9.97908	88.80592		14.08	0.00	0	0
Total R2044 Future												0.00	0	24,547
R2044	On	03/08/2017	Bond Future	9.63	Call			666.80000	0.66680	492,810	13.17	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Put			2,774.00000	2.77400	3,150,180	13.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	03/08/2017	Bond Future	9.64	Call			692.70000	0.69270	513,650	13.17	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Put			2,711.52000	2.71152	3,082,640	13.17	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Call			641.48000	0.64148	472,600	13.16	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Put			2,837.20000	2.83720	3,218,490	13.16	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Call			2,060.43000	2.06043	1,817,590	13.93	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Put			4,262.61000	4.26261	4,580,920	13.93	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Call			2,094.35000	2.09435	1,848,930	13.94	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Put			4,208.86000	4.20886	4,524,590	13.94	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Call			2,026.84000	2.02684	1,786,590	13.93	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Put			4,316.83000	4.31683	4,637,730	13.93	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Call			3,594.68000	3.59468	3,272,710	14.03	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Put			4,173.32000	4.17332	4,424,200	14.03	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Call			3,513.36000	3.51336	3,197,350	14.01	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Put			4,260.73000	4.26073	4,517,570	14.01	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Call			3,553.78000	3.55378	3,234,920	14.02	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Put			4,216.71000	4.21671	4,470,700	14.02	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	24,547
R2048	On	03/08/2017	Bond Future			9.89085	92.88550	9.81056	93.58511		13.11	0.00	0	78,556
R2048	On	02/11/2017	Bond Future			9.94677	90.22153	9.86404	90.93502		14.65	0.00	0	226
R2048	On	01/02/2018	Bond Future			10.00283	91.97302	9.91751	92.70113		13.92	0.00	0	0
Total R2048 Future												0.00	0	78,782
R2048	On	03/08/2017	Bond Future	9.57	Call			690.97000	0.69097	479,930	13.00	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Put			2,846.47000	2.84647	3,335,040	13.00	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Call			718.00000	0.71800	500,610	13.01	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Put			2,782.08000	2.78208	3,264,300	13.01	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Call			664.74000	0.66474	459,880	13.00	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			2,911.82000	2.91182	3,406,570	13.00	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Call			2,272.06000	2.27206	1,954,430	14.44	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Put			4,165.99000	4.16599	4,561,850	14.44	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Call			2,308.47000	2.30847	1,987,560	14.45	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Put			4,112.34000	4.11234	4,504,920	14.45	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Call			2,235.99000	2.23599	1,921,650	14.43	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Put			4,220.14000	4.22014	4,619,290	14.43	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Call			3,920.83000	3.92083	3,562,690	14.06	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Put			4,071.57000	4.07157	4,441,540	14.06	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Call			3,964.24000	3.96424	3,603,870	14.07	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Put			4,028.84000	4.02884	4,396,580	14.07	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Call			3,877.63000	3.87763	3,522,020	14.06	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Put			4,114.67000	4.11467	4,487,170	14.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	78,782
R207	On	03/08/2017	Bond Future			7.65578	99.57910	7.58824	99.72595		1.81	41,624,063.80	418	45,818
R207	On	02/11/2017	Bond Future			7.63858	101.48030	7.56248	101.63054		1.40	0.00	0	0
R207	On	01/02/2018	Bond Future			7.60276	99.80834	7.51559	99.96241		1.54	0.00	0	0
Total R207 Future												41,624,063.80	418	45,818
R207	On	03/08/2017	Bond Future	8.40	Call			1,747.30000	1.74730	1,600,850	1.97	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			0.25000	0.00025	0,650	1.97	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			1,768.56000	1.76856	1,622,070	1.98	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			0.23000	0.00023	0,590	1.98	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Call			1,726.05000	1.72605	1,579,650	1.97	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			0.28000	0.00028	0,730	1.97	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Put			2.53000	0.00253	5,430	1.94	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Call			1,301.36000	1.30136	1,157,410	1.94	0.00	0	51
R207	On	02/11/2017	Bond Future	8.03	Call			987.86000	0.98786	860,800	1.49	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			69.44000	0.06944	92,620	1.49	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Call			1,004.61000	1.00461	876,950	1.49	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			66.66000	0.06666	89,240	1.49	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			1,021.58000	1.02158	893,190	1.49	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			64.11000	0.06411	85,960	1.49	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Call			557.61000	0.55761	474,190	1.56	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put			408.41000	0.40841	479,060	1.56	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Call			567.93000	0.56793	483,610	1.56	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			401.08000	0.40108	470,830	1.56	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Call			578.34000	0.57834	492,830	1.56	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			393.84000	0.39384	462,400	1.56	0.00	0	0
Total R207 Option												0.00	0	51
Total For R207												41,624,063.80	418	45,869
R208	On	03/08/2017	Bond Future			7.75858	99.23479	7.69692	99.42395		2.93	0.00	0	35,409
R208	On	02/11/2017	Bond Future			7.76056	97.72752	7.69360	97.92082		2.48	0.00	0	0
R208	On	01/02/2018	Bond Future			7.75346	99.62470	7.68022	99.82267		2.56	0.00	0	0
Total R208 Future												0.00	0	35,409
R208	On	03/08/2017	Bond Future	8.30	Call			1,839.95000	1.83995	1,655,430	3.06	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Put			8.99000	0.00899	13,630	3.06	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			1,869.25000	1.86925	1,684,390	3.06	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Put			8.29000	0.00829	12,590	3.06	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Call			1,898.60000	1.89860	1,713,430	3.07	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Put			7.65000	0.00765	11,640	3.07	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			128.04000	0.12804	161,580	2.56	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			1,573.95000	1.57395	1,413,260	2.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/11/2017	Bond Future	8.20	Put			123.64000	0.12364	156,250	2.56	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			1,526.10000	1.52610	1,367,440	2.56	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			132.57000	0.13257	167,210	2.56	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Call			1,549.97000	1.54997	1,390,210	2.56	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Call			1,024.17000	1.02417	910,620	2.58	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			592.91000	0.59291	677,330	2.58	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			1,040.51000	1.04051	925,910	2.58	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			582.34000	0.58234	665,710	2.58	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			1,007.96000	1.00796	895,170	2.58	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			603.62000	0.60362	688,800	2.58	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	35,409
R209	On	03/08/2017	Bond Future			9.71528	72.61925	9.65017	73.04935		12.00	7,261,925.00	100	74,058
R209	On	02/11/2017	Bond Future			9.76801	70.85580	9.70094	71.29455		13.51	0.00	0	800
R209	On	01/02/2018	Bond Future			9.81964	72.23131	9.75052	72.67921		12.83	0.00	0	0
Total R209 Future												7,261,925.00	100	74,858
R209	On	03/08/2017	Bond Future	9.44	Call			531.62000	0.53162	382,020	11.82	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Put			1,947.28000	1.94728	2,227,780	11.82	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Call			552.93000	0.55293	398,960	11.83	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Put			1,900.28000	1.90028	2,176,410	11.83	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Call			510.81000	0.51081	365,610	11.82	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Put			1,994.89000	1.99489	2,279,790	11.82	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			1,757.19000	1.75719	1,563,130	13.38	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			2,826.97000	2.82697	3,071,660	13.38	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			1,699.55000	1.69955	1,510,790	13.37	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			2,903.96000	2.90396	3,153,950	13.37	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Put			5,453.49000	5.45349	5,803,110	13.06	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Call			612.12000	0.61212	522,990	13.06	0.00	0	4,100
R209	On	02/11/2017	Bond Future	10.00	Call			3,366.82000	3.36682	3,069,310	13.74	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Put			1,441.68000	1.44168	1,582,920	13.74	0.00	0	3,360
R209	On	02/11/2017	Bond Future	9.53	Call			1,728.31000	1.72831	1,536,820	13.38	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			2,865.36000	2.86536	3,112,620	13.38	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Call			6,063.45000	6.06345	5,692,470	14.28	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Put			508.22000	0.50822	575,990	14.28	0.00	0	1,300
R209	On	02/11/2017	Bond Future	9.75	Call			2,427.95000	2.42795	2,177,920	13.51	0.00	0	0
R209	On	02/11/2017	Bond Future	9.75	Put			2,106.61000	2.10661	2,295,330	13.51	0.00	0	6,500
R209	On	02/11/2017	Bond Future	8.30	Put			10,266.64000	10.26664	10,692,920	12.91	0.00	0	0
R209	On	02/11/2017	Bond Future	8.30	Call			84.86000	0.08486	72,390	12.91	0.00	0	2,800
R209	On	01/02/2018	Bond Future	9.73	Call			2,817.27000	2.81727	2,570,280	12.82	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			2,951.07000	2.95107	3,151,980	12.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/02/2018	Bond Future	9.71	Call			2,751.66000	2.75166	2,509,510	12.81	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			3,016.23000	3.01623	3,221,980	12.81	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Call			2,784.48000	2.78448	2,539,800	12.81	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			2,983.62000	2.98362	3,186,840	12.81	0.00	0	0
Total R209 Option												0.00	0	18,060
Total For R209												7,261,925.00	100	92,918
R210	On	03/08/2017	Bond Future			185.29457	185.29457	185.31430	185.31430			0.00	0	1,675
R210	On	02/11/2017	Bond Future			186.47398	186.47398	186.49591	186.49591			0.00	0	0
R210	On	01/02/2018	Bond Future			190.16405	190.16405	190.18917	190.18917			0.00	0	0
Total R210 Future												0.00	0	1,675
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			10,975.70000	10.97570	10,995,430		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			10,985.70000	10.98570	11,005,430		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			10,965.70000	10.96570	10,985,430		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Put			5,574.09000	5.57409	5,596,020		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Put			5,584.09000	5.58409	5,606,020		0.00	0	0
R210	On	02/11/2017	Bond Future	192.09	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.09	Put			5,594.09000	5.59409	5,616,020		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Put			2,180.83000	2.18083	2,205,950		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Put			2,190.83000	2.19083	2,215,950		0.00	0	0
R210	On	01/02/2018	Bond Future	192.36	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.36	Put			2,170.83000	2.17083	2,195,950		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Call			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	1,675
R212	On	03/08/2017	Bond Future			148.06065	148.06065	148.52134	148.52134			0.00	0	4,858
R212	On	02/11/2017	Bond Future			150.92095	150.92095	151.39184	151.39184			0.00	0	0
R212	On	01/02/2018	Bond Future			151.84728	151.84728	152.32978	152.32978			0.00	0	0
Total R212 Future												0.00	0	4,858
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			4,828.66000	4.82866	5,289,350		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			4,838.66000	4.83866	5,299,350		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			4,818.66000	4.81866	5,279,350		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/11/2017	Bond Future	152.41	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Put			1,018.16000	1.01816	1,489,050		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	Put			1,028.16000	1.02816	1,499,050		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Put			1,008.16000	1.00816	1,479,050		0.00	0	0
R212	On	01/02/2018	Bond Future	154.71	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.71	Put			2,380.22000	2.38022	2,862,720		0.00	0	0
R212	On	01/02/2018	Bond Future	154.69	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.69	Put			2,360.22000	2.36022	2,842,720		0.00	0	0
R212	On	01/02/2018	Bond Future	154.70	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.70	Put			2,370.22000	2.37022	2,852,720		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	4,858
R213	On	03/08/2017	Bond Future			9.40957	84.80430	9.35953	85.13490		9.97	0.00	0	58,458
R213	On	02/11/2017	Bond Future			9.46240	82.87354	9.41067	83.21089		11.07	0.00	0	0
R213	On	01/02/2018	Bond Future			9.51522	84.48236	9.46165	84.82702		10.56	0.00	0	0
Total R213 Future												0.00	0	58,458
R213	On	03/08/2017	Bond Future	9.34	Call			995.51000	0.99551	825,770	10.04	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Put			1,125.05000	1.12505	1,285,910	10.04	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Call			1,028.16000	1.02816	855,060	10.05	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Put			1,091.33000	1.09133	1,248,830	10.05	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Call			963.49000	0.96349	797,130	10.03	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Put			1,159.46000	1.15946	1,323,700	10.03	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Call			1,945.34000	1.94534	1,789,330	11.00	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			2,343.44000	2.34344	2,524,780	11.00	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			1,977.17000	1.97717	1,818,920	11.00	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			2,309.47000	2.30947	2,488,570	11.00	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			1,913.80000	1.91380	1,760,020	10.99	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			2,377.77000	2.37777	2,561,340	10.99	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Call			2,662.75000	2.66275	2,441,170	10.52	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			2,932.10000	2.93210	3,055,180	10.52	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Call			2,695.29000	2.69529	2,471,370	10.53	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			2,899.86000	2.89986	3,020,600	10.53	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			2,630.41000	2.63041	2,410,910	10.52	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			2,964.62000	2.96462	3,089,780	10.52	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	58,458
R214	On	03/08/2017	Bond Future			9.83514	72.45542	9.76497	72.93625		12.63	0.00	0	37,026
R214	On	02/11/2017	Bond Future			9.88920	70.54239	9.81696	71.03284		14.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	01/02/2018	Bond Future			9.94329	71.91185	9.86885	72.41245		13.54	0.00	0	0
Total R214 Future												0.00	0	37,026
R214	On	03/08/2017	Bond Future	9.52	Call			484.04000	0.48404	345,750	12.49	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Put			2,205.87000	2.20587	2,548,410	12.49	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Call			504.28000	0.50428	361,500	12.50	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Put			2,154.48000	2.15448	2,492,530	12.50	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Call			464.43000	0.46443	330,520	12.49	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Put			2,258.01000	2.25801	2,604,930	12.49	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Call			1,695.46000	1.69546	1,456,930	14.05	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			3,273.64000	3.27364	3,525,560	14.05	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			1,724.17000	1.72417	1,482,610	14.06	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			3,231.60000	3.23160	3,480,490	14.06	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			1,667.19000	1.66719	1,431,540	14.05	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			3,316.23000	3.31623	3,571,030	14.05	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Call			2,938.43000	2.93843	2,653,020	13.62	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			3,202.04000	3.20204	3,417,230	13.62	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			2,972.42000	2.97242	2,685,210	13.63	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			3,168.02000	3.16802	3,381,410	13.63	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			2,904.63000	2.90463	2,621,030	13.61	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			3,236.36000	3.23636	3,453,360	13.61	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	37,026
Total for Bond												602,836,785.98	5,496	912,527
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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ES26 On 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
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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 03/08/2017 GOVI			557.31700	557.31700	560.00800	560.00800				0.00	0	409
GOVI On 02/11/2017 GOVI			567.95700	567.95700	570.70300	570.70300				0.00	0	0
GOVI On 01/02/2018 GOVI			578.98300	578.98300	581.78700	581.78700				0.00	0	0
Total GOVI Future										0.00	0	409
GOVI On 03/08/2017 GOVI	561.09	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 03/08/2017 GOVI	561.09	Put			10,820.00000	1.08200	37,730,000			0.00	0	0
GOVI On 03/08/2017 GOVI	561.10	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 03/08/2017 GOVI	561.10	Put			10,920.00000	1.09200	37,830,000			0.00	0	0
GOVI On 03/08/2017 GOVI	561.11	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 03/08/2017 GOVI	561.11	Put			11,020.00000	1.10200	37,930,000			0.00	0	0
GOVI On 02/11/2017 GOVI	572.45	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/11/2017 GOVI	572.45	Put			17,470.00000	1.74700	44,930,000			0.00	0	0
GOVI On 02/11/2017 GOVI	572.46	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/11/2017 GOVI	572.46	Put			17,570.00000	1.75700	45,030,000			0.00	0	0
GOVI On 02/11/2017 GOVI	572.44	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/11/2017 GOVI	572.44	Put			17,370.00000	1.73700	44,830,000			0.00	0	0
GOVI On 01/02/2018 GOVI	581.03	Call			7,570.00000	0.75700	0,000			0.00	0	0
GOVI On 01/02/2018 GOVI	581.03	Put			0.00000	0.00000	20,470,000			0.00	0	0
GOVI On 01/02/2018 GOVI	581.04	Call			7,470.00000	0.74700	0,000			0.00	0	0
GOVI On 01/02/2018 GOVI	581.04	Put			0.00000	0.00000	20,570,000			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 01/02/2018 GOVI	581.02	Call			7,670.00000	0.76700	0,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.02	Put			0.00000	0.00000	20,370,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	409
Total for GOVI									0.00	0	409
AL37 On 03/08/2017 Index Future			542.26900	542.26900	543.49400	543.49400			0.00	0	0
AL37 On 02/11/2017 Index Future			552.62200	552.62200	553.87400	553.87400			0.00	0	0
AL37 On 01/02/2018 Index Future			563.35000	563.35000	564.63100	564.63100			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 03/08/2017 Index Future			621.77600	621.77600	625.18000	625.18000			0.00	0	0
AL7T On 02/11/2017 Index Future			633.64700	633.64700	637.12000	637.12000			0.00	0	0
AL7T On 01/02/2018 Index Future			645.94800	645.94800	649.49400	649.49400			0.00	0	0
Total AL7T Future									0.00	0	0
Total For AL7T									0.00	0	0
ALBI On 03/08/2017 Index Future			558.64200	558.64200	561.28500	561.28500			0.00	0	596
ALBI On 02/11/2017 Index Future			569.30800	569.30800	572.00400	572.00400			0.00	0	0
ALBI On 01/02/2018 Index Future			580.36000	580.36000	583.11400	583.11400			0.00	0	0
Total ALBI Future									0.00	0	596
Total For ALBI									0.00	0	596
IGOV On 03/08/2017 Index Future			247.77800	247.77800	248.49400	248.49400		56,988,940.00		23	1,319
IGOV On 02/11/2017 Index Future			252.56500	252.56500	253.29700	253.29700		0.00		0	0
IGOV On 01/02/2018 Index Future			257.56300	257.56300	258.31300	258.31300		0.00		0	0
Total IGOV Future								56,988,940.00		23	1,319
Total For IGOV								56,988,940.00		23	1,319
Total for Index								56,988,940.00		23	1,915
JIBAR f On 19/07/2017 Jibar Future			7.29000	92.71000	7.29000	92.71000			0.00	0	0
JIBAR f On 16/08/2017 Jibar Future			7.27000	92.73000	7.27000	92.73000			0.00	0	0
JIBAR f On 20/09/2017 Jibar Future			7.18000	92.82000	7.18000	92.82000			0.00	0	0
JIBAR f On 18/10/2017 Jibar Future			7.14000	92.86000	7.14000	92.86000			0.00	0	0
JIBAR f On 15/11/2017 Jibar Future			7.07000	92.93000	7.07000	92.93000			0.00	0	0
JIBAR f On 20/12/2017 Jibar Future			7.02000	92.98000	7.02000	92.98000			0.00	0	0
JIBAR f On 20/03/2018 Jibar Future			6.90000	93.10000	6.90000	93.10000			0.00	0	2,500
JIBAR f On 20/06/2018 Jibar Future			6.86000	93.14000	6.86000	93.14000			0.00	0	0
JIBAR f On 19/09/2018 Jibar Future			6.89000	93.11000	6.89000	93.11000			0.00	0	0
JIBAR f On 19/12/2018 Jibar Future			6.93000	93.07000	6.93000	93.07000			0.00	0	0
JIBAR f On 20/03/2019 Jibar Future			6.98000	93.02000	6.98000	93.02000			0.00	0	0
JIBAR f On 19/06/2019 Jibar Future			7.04000	92.96000	7.04000	92.96000			0.00	0	0
Total Jibar Future									0.00	0	2,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For JIBAR FUTURE									0.00	0	2,500	
Total for Jibar									0.00	0	2,500	
10Y ST On	17/12/2025	Interest Rate Swap	96.05001	96.05001	95.65471	95.65471				0.00	0	0
10Y ST On	16/03/2026	Interest Rate Swap	93.13060	93.13060	92.70485	92.70485				0.00	0	0
10Y ST On	15/06/2026	Interest Rate Swap	91.93567	91.93567	91.48515	91.48515				0.00	0	0
10Y ST On	21/09/2026	Interest Rate Swap	94.11897	94.11897	93.65584	93.65584				0.00	0	0
10Y ST On	21/12/2026	Interest Rate Swap	97.89954	97.89954	97.43299	97.43299				0.00	0	0
10Y ST On	15/03/2027	Interest Rate Swap	96.51337	96.51337	96.03401	96.03401				0.00	0	0
10Y ST On	21/06/2027	Interest Rate Swap	98.59439	98.59439	98.11062	98.11062				0.00	0	0
10Y ST On	20/09/2027	Interest Rate Swap	102.30077	102.30077	101.81957	101.81957				0.00	0	0
Total 10Y STND Future									0.00	0	0	
Total For 10Y STND									0.00	0	0	
1Y STN On	21/09/2017	Interest Rate Swap	99.61264	99.61264	99.61264	99.61264				0.00	0	0
1Y STN On	21/12/2017	Interest Rate Swap	99.82232	99.82232	99.81566	99.81566				0.00	0	0
1Y STN On	15/03/2018	Interest Rate Swap	99.77840	99.77840	99.75873	99.75873				0.00	0	0
1Y STN On	21/06/2018	Interest Rate Swap	99.94240	99.94240	99.90670	99.90670				0.00	0	0
1Y STN On	20/09/2018	Interest Rate Swap	100.10376	100.10376	100.05357	100.05357				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	99.84907	99.84907	99.84267	99.84267				0.00	0	0
2Y STN On	16/03/2018	Interest Rate Swap	99.05983	99.05983	99.04031	99.04031				0.00	0	0
2Y STN On	15/06/2018	Interest Rate Swap	98.62828	98.62828	98.59328	98.59328				0.00	0	0
2Y STN On	21/09/2018	Interest Rate Swap	98.57394	98.57394	98.52333	98.52333				0.00	0	0
2Y STN On	21/12/2018	Interest Rate Swap	98.97000	98.97000	98.90000	98.90000				0.00	0	0
2Y STN On	15/03/2019	Interest Rate Swap	99.37794	99.37794	99.29586	99.29586				0.00	0	0
2Y STN On	21/06/2019	Interest Rate Swap	99.79382	99.79382	99.69369	99.69369				0.00	0	0
2Y STN On	20/09/2019	Interest Rate Swap	100.22826	100.22826	100.11480	100.11480				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	96.58047	96.58047	96.42665	96.42665				0.00	0	0
5Y STN On	16/03/2021	Interest Rate Swap	95.84276	95.84276	95.68213	95.68213				0.00	0	0
5Y STN On	15/06/2021	Interest Rate Swap	95.07561	95.07561	94.90423	94.90423				0.00	0	0
5Y STN On	21/09/2021	Interest Rate Swap	95.28378	95.28378	95.09635	95.09635				0.00	0	0
5Y STN On	21/12/2021	Interest Rate Swap	97.49443	97.49443	97.29022	97.29022				0.00	0	51
5Y STN On	15/03/2022	Interest Rate Swap	97.65243	97.65243	97.43025	97.43025				0.00	0	0
5Y STN On	21/06/2022	Interest Rate Swap	98.86977	98.86977	98.63069	98.63069				0.00	0	0
5Y STN On	20/09/2022	Interest Rate Swap	101.08355	101.08355	100.83269	100.83269				0.00	0	0
Total 5Y STND Future									0.00	0	51	
Total For 5Y STND									0.00	0	51	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Interest Rate Swap									0.00	0	51
Total for Derivatives :									659,825,725.98	5,519	917,402
AA05 On 22/03/2019 Spot Bond			9.31000	102.55704	9.31000	102.53169			4,928,714,000,000.00	529,400,000	1,064,700,000
Total AA05 SPOT									4,928,714,000,000.00	529,400,000	1,064,700,000
Total For AA05									4,928,714,000,000.00	529,400,000	1,064,700,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.25746			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	12.51936	100.00000	14.63501			0.00	0	0
Total AA06/JIBAR SPOT									0.00	0	0
Total For AA06/JIBAR									0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.79500	101.12798	9.79500	101.10156			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	108.51600	10.00000	108.48800			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB010 On 21/11/2017 Spot Bond				100.00000	0.00000	101.31609			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2018 Spot Bond				100.00000	0.00000	101.18631			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			9.51000	99.46160	9.51000	99.43649			0.00	0	1,500,000,000
Total AB013 SPOT									0.00	0	1,500,000,000
Total For AB013									0.00	0	1,500,000,000
AB014L On 19/11/2019 Spot Bond			100.00000	24.15573	100.00000	24.09721			0.00	0	0
Total AB014U SPOT									0.00	0	0
Total For AB014U									0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	101.34652	10.84000	101.31746			0.00	0	0
Total AB015U SPOT									0.00	0	0
Total For AB015U									0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	20.13436	100.00000	20.08558			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB017L On 05/02/2020 Spot Bond			100.00000	25.11425	100.00000	25.05804				0.00	0	0
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	103.75072	11.37000	103.71954				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	15.91129	100.00000	15.87275				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	101.01723	11.81000	100.98528				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	11.59710	100.00000	11.56899				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	16.72039	100.00000	16.67988				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	19.31275	100.00000	19.28259				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	14.92153	100.00000	14.88539				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	18.99229	100.00000	18.94980				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	13.89518	100.00000	13.86767				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	13.77588	100.00000	13.74251				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	109.32700	10.00000	109.29900				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABCPI3 On 07/12/2023 Spot Bond			4.58000	105.48665	4.58000	262.09188			366,400,000,000.00	80,000,000	40,000,000
Total ABCPI3 SPOT									366,400,000,000.00	80,000,000	40,000,000
Total For ABCPI3									366,400,000,000.00	80,000,000	40,000,000
ABF19L On 21/04/2022 Spot Bond			100.00000	11.65102	100.00000	11.61425			0.00	0	0
Total ABF19U SPOT									0.00	0	0
Total For ABF19U									0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	100.69800			0.00	0	0
Total ABFN07 SPOT									0.00	0	0
Total For ABFN07									0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	101.55008			0.00	2,800,000,000	1,400,000,000
Total ABFN08 SPOT									0.00	2,800,000,000	1,400,000,000
Total For ABFN08									0.00	2,800,000,000	1,400,000,000
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	100.38350			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	101.18663			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN12 On 09/04/2019 Spot Bond				100.00000	0.00000	99.60236			0.00	0	0
Total ABFN12 SPOT									0.00	0	0
Total For ABFN12									0.00	0	0
ABFN13 On 14/05/2020 Spot Bond				100.00000	0.00000	101.93176			0.00	0	0
Total ABFN13 SPOT									0.00	0	0
Total For ABFN13									0.00	0	0
ABFN14 On 14/05/2022 Spot Bond				100.00000	0.00000	101.25190			0.00	0	0
Total ABFN14 SPOT									0.00	0	0
Total For ABFN14									0.00	0	0
ABFN15 On 11/11/2020 Spot Bond				100.00000	0.00000	101.67881			0.00	0	0
Total ABFN15 SPOT									0.00	0	0
Total For ABFN15									0.00	0	0
ABFN16 On 11/11/2022 Spot Bond				100.00000	0.00000	101.55736			0.00	0	100,000,000
Total ABFN16 SPOT									0.00	0	100,000,000
Total For ABFN16									0.00	0	100,000,000
ABFN17 On 17/05/2019 Spot Bond				100.00000	0.00000	101.42303			0.00	0	0
Total ABFN17 SPOT									0.00	0	0
Total For ABFN17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN1: On 26/09/2023 Spot Bond				100.00000	0.00000	100.19941				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond				100.00000	0.00000	100.84158				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond				100.00000	0.00000	100.86986				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2: On 30/05/2024 Spot Bond				100.00000	0.00000	100.89342				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond				100.00000	0.00000	101.04393				0.00	1,600,000,000	1,000,000,000
Total ABFN23 SPOT										0.00	1,600,000,000	1,000,000,000
Total For ABFN23										0.00	1,600,000,000	1,000,000,000
ABK1 On 07/11/2018 Spot Bond			11.51000	101.20224	11.51000	101.76578				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	98.37194				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	99.62283				0.00	128,000,000	64,000,000
Total ABK11 SPOT										0.00	128,000,000	64,000,000
Total For ABK11										0.00	128,000,000	64,000,000
ABK12 On 20/05/2022 Spot Bond				100.00000	0.00000	101.34871				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			10.46000	101.60793	10.46000	100.24262				0.00	0	0
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0
ABK3 On 07/11/2018 Spot Bond				100.00000	0.00000	100.60321				0.00	0	0
Total ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	45.87717	100.00000	45.76602				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/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
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	100.28324			0.00	0	0
Total ABK4 SPOT									0.00	0	0
Total For ABK4									0.00	0	0
ABK4/J On 24/05/2018 Spot Bond			100.00000	61.99024	100.00000	61.84007			0.00	0	0
Total ABK4/JIBAR SPOT									0.00	0	0
Total For ABK4/JIBAR									0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	99.85321			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	46.11040	100.00000	45.99870			0.00	0	0
Total ABK5/JIBAR SPOT									0.00	0	0
Total For ABK5/JIBAR									0.00	0	0
ABK6 On 05/06/2020 Spot Bond				100.00000	0.00000	100.78962			0.00	0	0
Total ABK6 SPOT									0.00	0	0
Total For ABK6									0.00	0	0
ABK7 On 03/06/2019 Spot Bond				100.00000	0.00000	96.67958			0.00	0	214,515,800
Total ABK7 SPOT									0.00	0	214,515,800
Total For ABK7									0.00	0	214,515,800
ABK8 On 03/06/2021 Spot Bond				100.00000	0.00000	94.12453			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	97.07078			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			6.48000	146.66861	6.48000	146.83739			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			6.48000	103.29533	6.48000	129.13705			0.00	0	80,000,000
Total ABKI02 SPOT									0.00	0	80,000,000
Total For ABKI02									0.00	0	80,000,000
ABKI02 On 05/06/2020 Spot Bond			100.00000	14.80826	100.00000	14.78453			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			7.74000	92.15953	7.74000	108.09279			0.00	0	0
Total ABKI03 SPOT									0.00	0	0
Total For ABKI03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABKI03 On 13/10/2021 Spot Bond			100.00000	6.83951	100.00000	6.82855				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			8.48000	96.09844	8.48000	109.31386				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	8.52142	100.00000	8.50240				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 05/04/2021 Spot Bond				100.00000	0.00000	86.04690				0.00	0	0
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			3.78000	183.71540	3.78000	183.69084				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			8.48625	95.46436	8.48625	95.43398				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			8.48625	95.46436	8.48625	95.43398				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	101.94256				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			3.45000	91.26524	3.45000	120.27139				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			3.24000	94.91423	3.24000	171.83954				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			3.07000	105.13532	3.07000	221.19914				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			9.71000	94.27757	9.71000	94.25328				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	100.77468			0.00	0	0
Total ABN72 SPOT									0.00	0	0
Total For ABN72									0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	132.01000			0.00	0	0
Total ABN74 SPOT									0.00	0	0
Total For ABN74									0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.09500	102.82446	10.09500	102.79679			0.00	0	0
Total ABN79 SPOT									0.00	0	0
Total For ABN79									0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.87000	95.13089	8.87000	95.10834			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.64000	99.56971	10.64000	99.54151			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	100.55895			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	101.62596			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			8.79000	103.65344	8.79000	103.62922			0.00	0	0
Total ABS10 SPOT									0.00	0	0
Total For ABS10									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			8.99500	103.57857	8.99500	103.55367			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			9.17000	101.50941	9.17000	101.48468			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS12/ On 14/05/2020 Spot Bond			9.20000	101.43531	9.20000	101.41052			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			9.57500	101.72567	9.57500	101.69981			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 11/11/2020 Spot Bond			8.83500	102.69257	8.83500	102.66845			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABS15 On 11/11/2022 Spot Bond			9.39000	102.98546	9.39000	102.95977			0.00	0	0
Total ABS15 SPOT									0.00	0	0
Total For ABS15									0.00	0	0
ABS16 On 11/11/2025 Spot Bond			9.99000	103.78501	9.99000	103.75752			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			9.97500	105.76318	9.97500	105.73522			0.00	0	1,400,000,000
Total ABS17 SPOT									0.00	0	1,400,000,000
Total For ABS17									0.00	0	1,400,000,000
ABS18 On 26/09/2023 Spot Bond			9.66000	103.49957	9.66000	103.47304			0.00	0	0
Total ABS18 SPOT									0.00	0	0
Total For ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			8.77500	99.30078	8.77500	99.27747		351,000,000,000.00		40,000,000	20,000,000
Total ABS6 SPOT								351,000,000,000.00		40,000,000	20,000,000
Total For ABS6								351,000,000,000.00		40,000,000	20,000,000
ABS7 On 11/09/2026 Spot Bond			10.04000	95.42077	10.04000	95.39538			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	11.41622	100.00000	11.39109			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			3.77000	273.85911	3.77000	273.82252		150,800,000,000.00		40,000,000	20,000,000
Total ABSI2 SPOT								150,800,000,000.00		40,000,000	20,000,000
Total For ABSI2								150,800,000,000.00		40,000,000	20,000,000
ABSI4 On 31/01/2022 Spot Bond			2.98000	143.46129	2.98000	146.32641			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.04564	100.00000	0.04552				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	53.09706	100.00000	52.96843				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	89.71064				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	104.22492				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	104.22492				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	104.24584				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	104.24584				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	104.20400				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	109.32700	10.00000	109.29900				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	100.36959				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	100.37869				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	100.38235				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL09€ On 20/12/2025 Spot Bond				100.00000	0.00000	100.37487				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10€ On 20/12/2017 Spot Bond				100.00000	0.00000	100.35832				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL10€ On 20/12/2019 Spot Bond			9.19000	102.00672	9.19000	102.14344				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	206.87588				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	206.92246				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	100.36570				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL13€ On 30/07/2017 Spot Bond				100.00000	0.00000	100.10199				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	104.20259				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	109.32700	10.00000	109.29900				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14€ On 20/12/2021 Spot Bond				100.00000	0.00000	100.36685				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	102.94339	10.23000	102.91549				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.64000	100.67257	9.64000	100.64667				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	100.36589				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	100.34709				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	101.50998				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	100.42743				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	100.36383				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	100.36823				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	100.37310				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	100.37432				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	100.37432				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	100.35832				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	100.38072				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	100.38072				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	145.49841			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	146.49517			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	100.33698			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	100.99987			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	100.34402			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	100.07201			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	92.83069			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	100.33988			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	100.33952			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	100.36235			0.00	0	0
Total ACL217 SPOT									0.00	0	0
Total For ACL217									0.00	0	0
ACL218 On 11/05/2020 Spot Bond				100.00000	0.00000	101.41928			0.00	0	0
Total ACL218 SPOT									0.00	0	0
Total For ACL218									0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	101.82374			0.00	0	0
Total ACL219 SPOT									0.00	0	0
Total For ACL219									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL220 On 26/01/2021 Spot Bond				100.00000	0.00000	101.79744				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	100.36083				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond				100.00000	0.00000	100.35520				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	100.17805				0.00	3,560,000,000	1,780,000,000
Total ADCB01 SPOT										0.00	3,560,000,000	1,780,000,000
Total For ADCB01										0.00	3,560,000,000	1,780,000,000
ADCB0 On 08/03/2018 Spot Bond			100.00000	59.77023	100.00000	59.62543				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	59.77023	100.00000	59.62543				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	101.03903				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	100.79044				0.00	0	0
Total ADCB05 SPOT										0.00	0	0
Total For ADCB05										0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	45.49259	100.00000	45.38238				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
AHF2A On 18/10/2018 Spot Bond				100.00000	0.00000	101.91981				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B On 18/10/2018 Spot Bond				100.00000	0.00000	101.98286				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C On 18/10/2018 Spot Bond				100.00000	0.00000	102.19298				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A On 18/04/2019 Spot Bond				100.00000	0.00000	101.85678				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF3A3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond				100.00000	0.00000	101.87780				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				100.00000	0.00000	102.40311				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				100.00000	0.00000	102.29809				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.00000	0.00000	103.15867				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.00000	0.00000	102.84398				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	43.57072	100.00000	43.45463				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	16.89270	100.00000	16.84770				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	11.12623	100.00000	11.09657			717,173,910,000,000.00	7,171,739,100	7,171,739,100	
Total AHY2U SPOT									17,173,910,000,000.00	7,171,739,100	7,171,739,100	
Total For AHY2U									17,173,910,000,000.00	7,171,739,100	7,171,739,100	
AIG2U On 08/07/2026 Spot Bond			100.00000	9.06317	100.00000	9.03901				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			9.01000	101.92631	9.01000	101.90190			5,462,222,400,000.00	606,240,000	303,120,000	
Total AIR01 SPOT									5,462,222,400,000.00	606,240,000	303,120,000	
Total For AIR01									5,462,222,400,000.00	606,240,000	303,120,000	
AIR02 On 30/04/2023 Spot Bond			10.23000	108.31569	10.23000	108.28617				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			9.45000	99.91580	9.45000	99.89073				0.00	0	0
Total AIR04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	13.53854	100.00000	13.50858				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			10.74000	95.88153	10.74000	95.85427				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			3.51000	174.45763	3.51000	174.43554				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	100.26443				0.00	1,500,000,000	750,000,000
Total APF01 SPOT										0.00	1,500,000,000	750,000,000
Total For APF01										0.00	1,500,000,000	750,000,000
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	100.20958				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	101.58997				0.00	0	0
Total APF03 SPOT										0.00	0	0
Total For APF03										0.00	0	0
APF04 On 21/10/2021 Spot Bond				100.00000	0.00000	101.96577				0.00	0	0
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
AS116L On 18/01/2018 Spot Bond			100.00000	66.93042	100.00000	66.76650				0.00	0	0
Total AS116U SPOT										0.00	0	0
Total For AS116U										0.00	0	0
AS120L On 01/02/2018 Spot Bond			100.00000	64.91538	100.00000	64.75812				0.00	0	0
Total AS120U SPOT										0.00	0	0
Total For AS120U										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	31.39373	100.00000	31.31767				0.00	0	0
Total AS126U SPOT										0.00	0	0
Total For AS126U										0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	31.32730	100.00000	31.25140				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	4.14509	100.00000	4.13922				0.00	0	0
Total AS133U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	0.11304	100.00000	0.11292				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	12.82368	100.00000	12.79260				0.00	0	2,500,000,000
Total AS167U SPOT										0.00	0	2,500,000,000
Total For AS167U										0.00	0	2,500,000,000
AS168L On 20/06/2021 Spot Bond			100.00000	20.76294	100.00000	20.71265				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	29.69500	100.00000	29.62307				0.00	0	0
Total AS180U SPOT										0.00	0	0
Total For AS180U										0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.00000	0.00000	100.34714				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN02 On 07/12/2033 Spot Bond			3.32000	239.98046	3.32000	239.95130				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	99.21591				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03 On 19/09/2017 Spot Bond				100.00000	0.00000	99.09146				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03 On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03 On 10/11/2019 Spot Bond				100.00000	0.00000	101.39529				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03 On 07/12/2033 Spot Bond			3.33500	214.01137	3.33500	213.98528				0.00	0	0
Total ASN037 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN037										0.00	0	0
ASN04 On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04 On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05 On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05 On 16/04/2018 Spot Bond				100.00000	0.00000	101.90371				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05 On 22/04/2020 Spot Bond				100.00000	0.00000	101.86845				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05 On 28/04/2020 Spot Bond				100.00000	0.00000	101.75527				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06 On 30/04/2020 Spot Bond				100.00000	0.00000	101.62609				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	99.54043				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06 On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06 On 01/06/2018 Spot Bond				100.00000	0.00000	100.81604				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06 On 15/06/2018 Spot Bond				100.00000	0.00000	100.44406				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	101.44281				0.00	0	0
Total ASN069 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN069										0.00	0	0
ASN07: On 20/07/2018 Spot Bond				100.00000	0.00000	97.03720				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	100.40710				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	100.35062				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 10/12/2017 Spot Bond				100.00000	0.00000	100.56191				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08: On 17/08/2017 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	99.99422				0.00	88,000,000	94,500,000
Total ASN083 SPOT										0.00	88,000,000	94,500,000
Total For ASN083										0.00	88,000,000	94,500,000
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	100.82949				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	100.19402				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08: On 01/10/2020 Spot Bond				100.00000	0.00000	123.94665				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN08: On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN09: On 08/10/2018 Spot Bond				100.00000	0.00000	99.86155				0.00	0	0
Total ASN090 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN090									0.00	0	0
ASN09 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN091 SPOT									0.00	0	0
Total For ASN091									0.00	0	0
ASN09 On 21/10/2020 Spot Bond				100.00000	0.00000	101.90525			0.00	0	0
Total ASN092 SPOT									0.00	0	0
Total For ASN092									0.00	0	0
ASN09 On 27/10/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN094 SPOT									0.00	0	0
Total For ASN094									0.00	0	0
ASN09 On 10/11/2020 Spot Bond				100.00000	0.00000	101.42267			0.00	0	0
Total ASN096 SPOT									0.00	0	0
Total For ASN096									0.00	0	0
ASN09 On 20/12/2020 Spot Bond				100.00000	0.00000	72.77417			0.00	0	0
Total ASN099 SPOT									0.00	0	0
Total For ASN099									0.00	0	0
ASN11 On 02/12/2020 Spot Bond				100.00000	0.00000	100.83756			0.00	0	0
Total ASN111 SPOT									0.00	0	0
Total For ASN111									0.00	0	0
ASN11 On 20/12/2017 Spot Bond				100.00000	0.00000	100.36020			0.00	0	0
Total ASN112 SPOT									0.00	0	0
Total For ASN112									0.00	0	0
ASN11 On 07/03/2021 Spot Bond				100.00000	0.00000	100.69870			0.00	0	0
Total ASN113 SPOT									0.00	0	0
Total For ASN113									0.00	0	0
ASN11 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN114 SPOT									0.00	0	0
Total For ASN114									0.00	0	0
ASN11 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN115 SPOT									0.00	0	0
Total For ASN115									0.00	0	0
ASN11 On 27/01/2018 Spot Bond				100.00000	0.00000	101.65112			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	100.45531			0.00	0	0
Total ASN121 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN121										0.00	0	0
ASN12: On 20/03/2019 Spot Bond				100.00000	0.00000	100.35373				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	101.06421				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	101.06348				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	101.04761				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN13: On 03/03/2019 Spot Bond				100.00000	0.00000	100.75147				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13: On 03/03/2019 Spot Bond				100.00000	0.00000	100.74560				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	100.45158				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	85.29000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			3.71000	141.92204	3.71000	141.90314				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	85.29000				0.00	0	0
Total ASN141 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN141										0.00	0	0
ASN14: On 20/06/2020 Spot Bond				100.00000	0.00000	102.70906				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	101.58253				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	101.58253				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			3.75500	141.65464	3.75500	141.63561				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond				100.00000	0.00000	107.94361				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond				100.00000	0.00000	100.85485				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15: On 31/03/2031 Spot Bond			4.14000	90.25037	4.14000	158.29919				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond				100.00000	0.00000	101.50598				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	101.19224				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond				100.00000	0.00000	100.38067				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond				100.00000	0.00000	100.80313				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN17: On 25/02/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN18: On 20/06/2022 Spot Bond				100.00000	0.00000	100.40025				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN18: On 11/10/2017 Spot Bond				100.00000	0.00000	99.84139				0.00	0	0
Total ASN184 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN184										0.00	0	0
ASN18 On 05/12/2017 Spot Bond				100.00000	0.00000	100.65064				0.00	0	0
Total ASN189 SPOT										0.00	0	0
Total For ASN189										0.00	0	0
ASN19 On 12/06/2020 Spot Bond				100.00000	0.00000	100.49786				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19 On 15/06/2018 Spot Bond				100.00000	0.00000	99.56237				0.00	0	0
Total ASN191 SPOT										0.00	0	0
Total For ASN191										0.00	0	0
ASN38 On 20/12/2017 Spot Bond			100.00000	84.33857	100.00000	84.14947				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	84.35924	100.00000	84.17010				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	84.26621	100.00000	84.07727				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN50 On 16/03/2018 Spot Bond			100.00000	57.45142	100.00000	57.31224				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	5.70125	100.00000	5.68744				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	38.53214	100.00000	38.43880				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	100.51542				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			9.01000	103.42473	9.01000	103.39984				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	100.45862				0.00	0	0
Total BAW17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAW17										0.00	0	0
BAW17 On 05/12/2018 Spot Bond			100.00000	41.59552	100.00000	41.49475				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	100.52201				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.57500	100.72550	9.57500	100.69977				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			9.64500	101.27210	9.64500	101.24618				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	102.55678	9.30000	102.53146				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	100.48755				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	97.32620	100.00000	99.19000				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	100.59813				0.00	0	0
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW25 On 08/05/2020 Spot Bond				100.00000	0.00000	101.41800				0.00	0	0
Total BAW25 SPOT										0.00	0	0
Total For BAW25										0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	13.49763	100.00000	13.45549				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	11.37111	100.00000	11.33561				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond				100.00000	0.00000	100.73040				0.00	0	0
Total BAW28 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAW28										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	100.37588				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			8.29000	102.89018	8.29000	102.86728				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA08 On 31/12/2017 Spot Bond			12.06776	100.08947	12.06776	99.98834				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			11.81484	99.83842	11.81484	99.87069				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			9.46500	99.87051	9.46500	99.89639				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	100.00000				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			11.94000	99.71830	11.94000	99.68658				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	100.12009				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			11.51000	99.48402	11.51000	99.45782				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	100.11656				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	100.11916				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	99.51005				0.00	0	0
Total BAYA35 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	99.54428				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				100.00000	0.00000	99.13590				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA40 On 30/09/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	100.11951				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2019 Spot Bond				100.00000	0.00000	100.11962				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA46 On 31/03/2019 Spot Bond				100.00000	0.00000	100.13221				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA52 On 31/03/2019 Spot Bond				100.00000	0.00000	100.12858				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA53 On 30/09/2017 Spot Bond				100.00000	0.00000	100.10092				0.00	0	0
Total BAYA53 SPOT										0.00	0	0
Total For BAYA53										0.00	0	0
BAYA54 On 30/09/2019 Spot Bond				100.00000	0.00000	100.12870				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA55 On 31/03/2018 Spot Bond				100.00000	0.00000	100.45824				0.00	0	0
Total BAYA55 SPOT										0.00	0	0
Total For BAYA55										0.00	0	0
BAYA56 On 31/03/2020 Spot Bond				100.00000	0.00000	100.12226				0.00	0	0
Total BAYA56 SPOT										0.00	0	0
Total For BAYA56										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond				100.00000	0.00000	100.13276				0.00	0	0
Total BAYA57 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA57										0.00	0	0
BAYA57 On 30/06/2020 Spot Bond			100.00000	22.30410	100.00000	8.77916				0.00	0	52,600,000,000
Total BAYA58 SPOT										0.00	0	52,600,000,000
Total For BAYA58										0.00	0	52,600,000,000
BAYA58 On 30/06/2022 Spot Bond			100.00000	14.81849	100.00000	14.78587				0.00	0	11,000,000,000
Total BAYA59 SPOT										0.00	0	11,000,000,000
Total For BAYA59										0.00	0	11,000,000,000
BAYA59 On 30/06/2020 Spot Bond			100.00000	20.31311	100.00000	20.26840				0.00	0	8,500,000,000
Total BAYA60 SPOT										0.00	0	8,500,000,000
Total For BAYA60										0.00	0	8,500,000,000
BAYA60 On 30/06/2020 Spot Bond			100.00000	22.30410	100.00000	8.77916				0.00	0	3,850,000,000
Total BAYA61 SPOT										0.00	0	3,850,000,000
Total For BAYA61										0.00	0	3,850,000,000
BAYA61 On 30/06/2019 Spot Bond			100.00000		0.00000	100.15382				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond			100.00000		0.00000	100.15362				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond			100.00000		0.00000	100.15372				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond			100.00000		0.00000	105.37225				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/09/2018 Spot Bond			100.00000		0.00000	100.13525				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYB09 On 30/06/2020 Spot Bond			100.00000	25.45010	100.00000	8.77916				0.00	0	11,500,000,000
Total BAYB11 SPOT										0.00	0	11,500,000,000
Total For BAYB11										0.00	0	11,500,000,000
BAYD11 On 30/06/2035 Spot Bond			100.00000	18.91805	100.00000	18.87222				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	17.21755	100.00000	17.17584				0.00	0	0
Total BAYD2U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYD2U										0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	10.62813	100.00000	10.60238				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	10.62813	100.00000	10.60238				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	12.84990	100.00000	12.81877				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	11.13422	100.00000	11.10725				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC120L On 02/08/2017 Spot Bond			100.00000	92.87532	100.00000	92.63959				0.00	0	0
Total BC120U SPOT										0.00	0	0
Total For BC120U										0.00	0	0
BC121L On 24/11/2017 Spot Bond			100.00000	74.97978	100.00000	74.83219				0.00	0	0
Total BC121U SPOT										0.00	0	0
Total For BC121U										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	99.93571				0.00	0	700,000,000
Total BCJ06 SPOT										0.00	0	700,000,000
Total For BCJ06										0.00	0	700,000,000
BCJ09 On 25/07/2017 Spot Bond				100.00000	0.00000	101.63926				0.00	0	0
Total BCJ09 SPOT										0.00	0	0
Total For BCJ09										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond				100.00000	0.00000	99.81709				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	101.18017				0.00	0	0
Total BCJ11 SPOT										0.00	0	0
Total For BCJ11										0.00	0	0
BCJ12 On 23/03/2018 Spot Bond			8.65000	100.18556	8.65000	102.39848				0.00	0	0
Total BCJ12 SPOT										0.00	0	0
Total For BCJ12										0.00	0	0
BCJ13 On 20/04/2018 Spot Bond				100.00000	0.00000	101.73347				0.00	0	0
Total BCJ13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BCJ13									0.00	0	0
BD020 On 28/04/2028 Spot Bond			8.71000	91.61719	8.71000	178.57307			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD020 On 02/03/2028 Spot Bond			8.71000	92.92636	8.71000	179.09425			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			9.09500	95.09534	9.09500	95.07224			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BEER0 On 28/03/2018 Spot Bond			8.16000	101.17879	8.16000	101.15680		17,952,000,000,000.00	2,200,000,000	1,500,000,000	
Total BEER02 SPOT								17,952,000,000,000.00	2,200,000,000	1,500,000,000	
Total For BEER02								17,952,000,000,000.00	2,200,000,000	1,500,000,000	
BG1A7 On 21/11/2032 Spot Bond			100.00000	9.52723	100.00000	9.50415			0.00	0	0
Total BG1A7U SPOT								0.00	0	0	
Total For BG1A7U								0.00	0	0	
BG1A8 On 21/11/2032 Spot Bond			100.00000	8.24461	100.00000	8.22464			0.00	0	0
Total BG1A8U SPOT								0.00	0	0	
Total For BG1A8U								0.00	0	0	
BG1B2 On 21/11/2032 Spot Bond			100.00000	8.24461	100.00000	8.22464			0.00	0	0
Total BG1B2U SPOT								0.00	0	0	
Total For BG1B2U								0.00	0	0	
BG1C2 On 21/11/2032 Spot Bond			100.00000	8.74651	100.00000	8.72532			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	0.00014	100.00000	0.00014			0.00	0	0
Total BG1D2U SPOT								0.00	0	0	
Total For BG1D2U								0.00	0	0	
BG1E2 On 21/11/2032 Spot Bond			100.00000	11.70211	100.00000	11.67377			0.00	0	0
Total BG1E2U SPOT								0.00	0	0	
Total For BG1E2U								0.00	0	0	
BG1F2 On 21/11/2032 Spot Bond			100.00000	16.16341	100.00000	16.12426			0.00	0	0
Total BG1F2U SPOT								0.00	0	0	
Total For BG1F2U								0.00	0	0	
BGL01 On 19/11/2019 Spot Bond				100.00000	0.00000	102.46512			0.00	0	0
Total BGL01 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BGL01									0.00	0	0
BGL02 On 19/11/2019 Spot Bond			10.54000	101.96274	10.54000	101.93429			2,373,608,000,000.00	225,200,000	112,600,000
Total BGL02 SPOT									2,373,608,000,000.00	225,200,000	112,600,000
Total For BGL02									2,373,608,000,000.00	225,200,000	112,600,000
BGL03 On 05/02/2020 Spot Bond				100.00000	0.00000	103.90372			0.00	0	0
Total BGL03 SPOT									0.00	0	0
Total For BGL03									0.00	0	0
BGL04 On 05/02/2020 Spot Bond			10.59000	102.95172	10.59000	102.92237			3,918,300,000,000.00	370,000,000	185,000,000
Total BGL04 SPOT									3,918,300,000,000.00	370,000,000	185,000,000
Total For BGL04									3,918,300,000,000.00	370,000,000	185,000,000
BGL05 On 04/09/2020 Spot Bond			11.09500	104.46914	11.09500	104.43849			998,550,000,000.00	90,000,000	0
Total BGL05 SPOT									998,550,000,000.00	90,000,000	0
Total For BGL05									998,550,000,000.00	90,000,000	0
BGL06 On 04/09/2020 Spot Bond				100.00000	0.00000	102.07543			0.00	0	0
Total BGL06 SPOT									0.00	0	0
Total For BGL06									0.00	0	0
BGL07 On 03/09/2022 Spot Bond			11.73000	104.24575	11.73000	104.21347			0.00	0	0
Total BGL07 SPOT									0.00	0	0
Total For BGL07									0.00	0	0
BGL08 On 03/09/2022 Spot Bond				100.00000	0.00000	100.87605			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			11.09500	103.80776	11.09500	103.77731			0.00	0	0
Total BGL09 SPOT									0.00	0	0
Total For BGL09									0.00	0	0
BGL10 On 05/05/2021 Spot Bond				100.00000	0.00000	101.84567			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			11.47500	106.28431	11.47500	104.88711			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	103.00131			0.00	40,000,000	20,000,000
Total BGL12 SPOT									0.00	40,000,000	20,000,000
Total For BGL12									0.00	40,000,000	20,000,000
BGL13 On 20/08/2021 Spot Bond			11.51500	105.06988	11.51500	105.03740			0.00	0	0
Total BGL13 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BGL13									0.00	0	0
BGL14 On 03/11/2021 Spot Bond				100.00000	0.00000	101.90943			0.00	560,000,000	280,000,000
Total BGL14 SPOT									0.00	560,000,000	280,000,000
Total For BGL14									0.00	560,000,000	280,000,000
BGL15 On 17/03/2022 Spot Bond				100.00000	0.00000	100.45740			0.00	0	0
Total BGL15 SPOT									0.00	0	0
Total For BGL15									0.00	0	0
BGL16 On 25/05/2022 Spot Bond				100.00000	0.00000	101.26845			0.00	0	0
Total BGL16 SPOT									0.00	0	0
Total For BGL16									0.00	0	0
BGR04 On 28/02/2018 Spot Bond				100.00000	0.00000	103.02055			0.00	0	0
Total BGR04 SPOT									0.00	0	0
Total For BGR04									0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.04857			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	99.27428			0.00	0	0
Total BID05 SPOT									0.00	0	0
Total For BID05									0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.91000	100.02028	8.91000	99.99646		3,366,198,000,000.00		377,800,000	2,388,900,000
Total BID06 SPOT								3,366,198,000,000.00		377,800,000	2,388,900,000
Total For BID06								3,366,198,000,000.00		377,800,000	2,388,900,000
BID07 On 30/06/2020 Spot Bond			100.00000	18.48876	100.00000	18.43103			0.00	0	45,000,000,000
Total BID07 SPOT									0.00	0	45,000,000,000
Total For BID07									0.00	0	45,000,000,000
BID08 On 30/06/2022 Spot Bond			100.00000	12.12705	100.00000	12.08918			0.00	0	30,000,000,000
Total BID08 SPOT									0.00	0	30,000,000,000
Total For BID08									0.00	0	30,000,000,000
BLG1A6 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
BPPF01 On 22/03/2018 Spot Bond				100.00000	0.00000	100.27421			0.00	0	0
Total BPPF01 SPOT									0.00	0	0
Total For BPPF01									0.00	0	0
BPPF02 On 22/03/2020 Spot Bond				100.00000	0.00000	100.29664			0.00	0	0
Total BPPF02 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BPPF02										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	101.83915				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC17 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC171 SPOT										0.00	0	0
Total For BTC171										0.00	0	0
BTC17 On 07/07/2017 Spot Bond				100.00000	0.00000	99.93660				0.00	0	0
Total BTC173 SPOT										0.00	0	0
Total For BTC173										0.00	0	0
BTC17 On 12/07/2017 Spot Bond				100.00000	0.00000	99.83150				0.00	0	0
Total BTC174 SPOT										0.00	0	0
Total For BTC174										0.00	0	0
BTC17 On 07/08/2017 Spot Bond				100.00000	0.00000	99.28567				0.00	0	0
Total BTC175 SPOT										0.00	0	0
Total For BTC175										0.00	0	0
BTC17 On 07/08/2017 Spot Bond				100.00000	0.00000	99.28442				0.00	0	0
Total BTC176 SPOT										0.00	0	0
Total For BTC176										0.00	0	0
BTC17 On 17/08/2017 Spot Bond				100.00000	0.00000	99.07531				0.00	0	0
Total BTC177 SPOT										0.00	0	0
Total For BTC177										0.00	0	0
BTC17 On 22/08/2017 Spot Bond				100.00000	0.00000	98.97281				0.00	0	0
Total BTC178 SPOT										0.00	0	0
Total For BTC178										0.00	0	0
BTC17 On 31/08/2017 Spot Bond				100.00000	0.00000	98.78312				0.00	0	0
Total BTC179 SPOT										0.00	0	0
Total For BTC179										0.00	0	0
BTC18 On 05/09/2017 Spot Bond				100.00000	0.00000	98.67866				0.00	0	0
Total BTC180 SPOT										0.00	0	0
Total For BTC180										0.00	0	0
BTC18 On 11/09/2017 Spot Bond				100.00000	0.00000	98.55582				0.00	0	0
Total BTC181 SPOT										0.00	0	0
Total For BTC181										0.00	0	0
BTC18 On 18/09/2017 Spot Bond				100.00000	0.00000	98.40741				0.00	0	0
Total BTC182 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BTC182									0.00	0	0
BTC18: On 29/09/2017 Spot Bond			100.00000	80.93126	100.00000	80.75221		290,000,000,000,000.00	32,900,000,000	17,200,000,000	
Total BTC183 SPOT								10,000,000,000,000.00	32,900,000,000	17,200,000,000	
Total For BTC183								10,000,000,000,000.00	32,900,000,000	17,200,000,000	
BWZ18 On 27/03/2018 Spot Bond			100.00000		0.00000	100.17425		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	100.17979		0.00	0	20,000,000,000	
Total BWZ20A SPOT								0.00	0	20,000,000,000	
Total For BWZ20A								0.00	0	20,000,000,000	
BWZJ1: On 19/11/2018 Spot Bond			100.00000		0.00000	101.16738		0.00	0	0	
Total BWZJ18 SPOT								0.00	0	0	
Total For BWZJ18								0.00	0	0	
BWZJ1: On 10/11/2019 Spot Bond			100.00000		0.00000	101.43012		0.00	0	0	
Total BWZJ19 SPOT								0.00	0	0	
Total For BWZJ19								0.00	0	0	
BWZJ2 On 10/11/2021 Spot Bond			100.00000		0.00000	101.46739		0.00	0	0	
Total BWZJ21 SPOT								0.00	0	0	
Total For BWZJ21								0.00	0	0	
BX161L On 01/10/2021 Spot Bond			100.00000	11.34241	100.00000	11.31494		0.00	0	0	
Total BX161U SPOT								0.00	0	0	
Total For BX161U								0.00	0	0	
BX162L On 01/10/2021 Spot Bond			100.00000	11.28319	100.00000	11.25586		0.00	0	0	
Total BX162U SPOT								0.00	0	0	
Total For BX162U								0.00	0	0	
BX163L On 01/10/2021 Spot Bond			100.00000	11.37203	100.00000	11.34447		0.00	0	0	
Total BX163U SPOT								0.00	0	0	
Total For BX163U								0.00	0	0	
BX164L On 01/10/2021 Spot Bond			100.00000	11.37203	100.00000	11.34447		0.00	0	0	
Total BX164U SPOT								0.00	0	0	
Total For BX164U								0.00	0	0	
BYA49L On 30/06/2018 Spot Bond			100.00000	56.81759	100.00000	56.67995		0.00	0	0	
Total BYA49U SPOT								0.00	0	0	
Total For BYA49U								0.00	0	0	
BYB10L On 30/09/2021 Spot Bond			100.00000	17.47461	100.00000	17.43228		0.00	0	100,000,000	
Total BYB10U SPOT								0.00	0	100,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BYB10U										0.00	0	100,000,000
CBL12 On 06/09/2018 Spot Bond			15.21000	99.64044	15.21000	99.60075				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	103.12983				0.00	3,160,000,000	1,580,000,000
Total CBL13 SPOT										0.00	3,160,000,000	1,580,000,000
Total For CBL13										0.00	3,160,000,000	1,580,000,000
CBL14 On 01/02/2019 Spot Bond			13.01000	102.87014	13.01000	102.83434				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	100.88783				0.00	2,040,000,000	1,020,000,000
Total CBL17 SPOT										0.00	2,040,000,000	1,020,000,000
Total For CBL17										0.00	2,040,000,000	1,020,000,000
CBL18 On 23/08/2019 Spot Bond			12.51000	101.35392	12.51000	101.31995				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	100.10100				0.00	0	200,000,000
Total CBL20 SPOT										0.00	0	200,000,000
Total For CBL20										0.00	0	200,000,000
CBL22 On 06/05/2020 Spot Bond			9.79500	98.22223	9.79500	98.19671				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	101.27578				0.00	0	0
Total CBL23 SPOT										0.00	0	0
Total For CBL23										0.00	0	0
CBL24 On 02/11/2020 Spot Bond				100.00000	0.00000	101.72876				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	101.47998				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			10.09500	104.94548	10.09500	104.91739				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CBL27 On 12/05/2020 Spot Bond				100.00000	0.00000	101.37166				0.00	0	0
Total CBL27 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CBL27										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.51500	109.34294	10.51500	109.31232				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.51500	106.03639	10.51500	106.00670				0.00	0	350,000,000
Total CCT02 SPOT										0.00	0	350,000,000
Total For CCT02										0.00	0	350,000,000
CCT03 On 15/03/2025 Spot Bond			10.59000	106.31188	10.59000	106.28207				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	103.29238				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	109.32730	10.00000	109.29880				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 21/07/2017 Spot Bond				100.00000	0.00000	102.31829				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	100.35293				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	102.15834				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	64.79299	100.00000	64.63603				0.00	0	0
Total CGR18U SPOT										0.00	0	0
Total For CGR18U										0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	60.10830	100.00000	59.96269				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	56.03396	100.00000	55.89822				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	99.75258				0.00	0	0
Total CGR21 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CGR21									0.00	0	0
CGR23 On 08/02/2019 Spot Bond				100.00000	0.00000	101.78271			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	103.39090			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	100.21445			0.00	0	0
Total CGR25 SPOT									0.00	0	0
Total For CGR25									0.00	0	0
CGR27 On 25/11/2019 Spot Bond				100.00000	0.00000	101.25215			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	101.42728			0.00	0	0
Total CGR28 SPOT									0.00	0	0
Total For CGR28									0.00	0	0
CGR29 On 08/02/2021 Spot Bond				100.00000	0.00000	101.83644			0.00	0	0
Total CGR29 SPOT									0.00	0	0
Total For CGR29									0.00	0	0
CGR31 On 27/06/2018 Spot Bond				100.00000	0.00000	100.17137			0.00	0	0
Total CGR31 SPOT									0.00	0	0
Total For CGR31									0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
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	100.10735			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	100.11174			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	101.03122			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	102.70254			0.00	0	0
Total CIG07 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CIG07										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	31.16395	100.00000	31.08846				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	101.79779				0.00	0	0
Total CIG10 SPOT										0.00	0	0
Total For CIG10										0.00	0	0
CIG11 On 29/07/2020 Spot Bond				100.00000	0.00000	101.84392				0.00	0	0
Total CIG11 SPOT										0.00	0	0
Total For CIG11										0.00	0	0
CIG12 On 29/07/2021 Spot Bond				100.00000	0.00000	101.91758				0.00	0	0
Total CIG12 SPOT										0.00	0	0
Total For CIG12										0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	22.34029	100.00000	22.28617				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	22.34029	100.00000	22.28617				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	22.34029	100.00000	22.28617				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	24.70608	100.00000	24.64623				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	100.10726	10.11000	100.08044				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	140.29062	3.14000	140.20431				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			3.68000	98.72372	3.68000	136.61407				0.00	0	0
Total CLN198 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN198										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	109.32700	10.00000	109.29900				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	109.32700	10.00000	109.29900				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			13.50000	97.43057	13.50000	97.39542				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN24 On 24/02/2018 Spot Bond			9.35000	103.36214	9.35000	103.33605				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN26 On 26/03/2019 Spot Bond			9.44000	102.94826	9.44000	102.92247				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN28 On 10/08/2017 Spot Bond				100.00000	0.00000	101.41661				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	100.92908				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN29 On 25/11/2020 Spot Bond			10.00000	109.32700	10.00000	109.29900				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	100.00000				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN29 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000				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	100.39473				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	100.00000				0.00	0	0
Total CLN297 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN297										0.00	0	0
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN298 SPOT										0.00	0	0
Total For CLN298										0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN299 SPOT										0.00	0	0
Total For CLN299										0.00	0	0
CLN299 On 20/12/2017 Spot Bond				100.00000	0.00000	154.95526				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	100.61421				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	156.41166				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	154.57365				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	155.72905				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN305 On 14/11/2022 Spot Bond				100.00000	0.00000	101.39276				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			10.99000	95.56525	10.99000	95.53748				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.51000	96.96483	11.51000	96.93536				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN316 SPOT										0.00	0	0
Total For CLN316										0.00	0	0
CLN316 On 20/03/2023 Spot Bond				100.00000	0.00000	100.40033				0.00	0	0
Total CLN317 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	101.36569				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 24/07/2017 Spot Bond				100.00000	0.00000	101.82965				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN319 On 30/04/2018 Spot Bond				100.00000	0.00000	101.76331				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	101.55739	8.80500	101.53361				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 24/07/2017 Spot Bond				100.00000	0.00000	101.84513				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.37228				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	100.37792				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	100.39950				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	100.54894				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	100.41094				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0
CLN335 On 20/09/2018 Spot Bond				100.00000	0.00000	133.74741				0.00	0	0
Total CLN337 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	101.76274				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	101.21434				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN341 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN341 SPOT										0.00	0	0
Total For CLN341										0.00	0	0
CLN342 On 20/12/2023 Spot Bond				100.00000	0.00000	100.42563				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	100.33952				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	99.47864				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN346 On 28/07/2017 Spot Bond				100.00000	0.00000	101.74815				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN347 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN349 SPOT										0.00	0	0
Total For CLN349										0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.00000	0.00000	101.65493				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN351 On 30/04/2018 Spot Bond				100.00000	0.00000	101.64334				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN359 On 24/07/2017 Spot Bond				100.00000	0.00000	101.81998				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN360 On 20/03/2019 Spot Bond				100.00000	0.00000	100.33132				0.00	0	0
Total CLN360 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.17000	104.85161	10.17000	104.82335				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	100.35655				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	101.72119				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.31000	106.72763	12.31000	106.69298				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	101.78298				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.34000	106.80169	12.34000	106.76637				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 06/08/2023 Spot Bond				100.00000	0.00000	100.05795				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	101.86332				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	82.60314				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	100.35183				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	100.35820				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	100.35837				0.00	0	0
Total CLN374 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN374										0.00	0	0
CLN374 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN375 SPOT										0.00	0	0
Total For CLN375										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.49500	104.02528	9.49500	103.99906				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN377 SPOT										0.00	0	0
Total For CLN377										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	96.85542				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	101.02860	10.98000	100.99927				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	103.16249	11.00000	103.13247				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				100.00000	0.00000	100.39548				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 22/07/2017 Spot Bond				100.00000	0.00000	101.73287				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN383 On 20/09/2024 Spot Bond			12.10000	103.14935	12.10000	103.11643				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	100.42847				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	100.35808				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	101.96643				0.00	0	0
Total CLN387 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	100.37895				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 20/12/2019 Spot Bond				100.00000	0.00000	96.40000				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.00000	0.00000	100.36008				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				100.00000	0.00000	100.79029				0.00	130,000,000	130,000,000
Total CLN395 SPOT										0.00	130,000,000	130,000,000
Total For CLN395										0.00	130,000,000	130,000,000
CLN395 On 20/03/2020 Spot Bond				100.00000	0.00000	100.38652				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				100.00000	0.00000	100.97013				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.00000	0.00000	101.32237				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	101.31560				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond				100.00000	0.00000	100.35997				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN402 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN403 On 21/02/2018 Spot Bond				100.00000	0.00000	101.34835				0.00	0	0
Total CLN404 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN404										0.00	0	0
CLN404 On 20/06/2020 Spot Bond				100.00000	0.00000	98.25000				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	100.36184				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond				100.00000	0.00000	102.29762				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond				100.00000	0.00000	100.39555				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	100.39742				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				100.00000	0.00000	102.30811				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				100.00000	0.00000	100.39181				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	100.46270				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	100.41050				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				100.00000	0.00000	102.44454				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 20/09/2020 Spot Bond			4.00000	101.15822	4.00000	115.66632				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN417 On 23/09/2020 Spot Bond				100.00000	0.00000	100.31944				0.00	0	0
Total CLN418 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				100.00000	0.00000	100.42920				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	48.15262	7.01000	48.14368				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN420 On 20/12/2020 Spot Bond				100.00000	0.00000	100.43294				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 26/01/2021 Spot Bond				100.00000	0.00000	102.42410				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				100.00000	0.00000	110.54730				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	106.51000				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	107.56110				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	103.33247				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN426 On 20/12/2020 Spot Bond				100.00000	0.00000	107.33250				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN427 On 20/12/2018 Spot Bond				100.00000	0.00000	102.44260				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN428 On 15/11/2020 Spot Bond				100.00000	0.00000	101.36532				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				100.00000	0.00000	100.50740				0.00	0	0
Total CLN429 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN429										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	118.72054				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	116.14307				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	115.25712				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	121.52148				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	119.54812				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN43 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000				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	100.39371				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	100.37687				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	101.68479				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	120.69164				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	100.69176				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN44 On 23/05/2021 Spot Bond				100.00000	0.00000	101.18075				0.00	0	0
Total CLN444 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN444										0.00	0	0
CLN444 On 24/05/2021 Spot Bond			10.09500	105.20769	10.09500	105.17954				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN444 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN449 SPOT										0.00	0	0
Total For CLN449										0.00	0	0
CLN449 On 31/01/2022 Spot Bond			4.38000	138.00089	4.38000	137.98003				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			6.30000	99.20977	6.30000	99.18964				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			5.94000	101.62523	5.94000	101.60559				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 04/05/2021 Spot Bond				100.00000	0.00000	101.14188				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN455 On 20/12/2021 Spot Bond				100.00000	0.00000	100.44131				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond				100.00000	0.00000	101.27632				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond				100.00000	0.00000	100.96730				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN458 On 29/11/2021 Spot Bond				100.00000	0.00000	100.95759				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond				100.00000	0.00000	101.45729				0.00	1,380,000,000	690,000,000
Total CLN461 SPOT										0.00	1,380,000,000	690,000,000
Total For CLN461										0.00	1,380,000,000	690,000,000
CLN461 On 16/02/2022 Spot Bond			10.66500	105.59258	10.66500	105.56228				0.00	0	0
Total CLN462 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN462										0.00	0	0
CLN462 On 23/02/2018 Spot Bond				100.00000	0.00000	101.05883				0.00	0	0
Total CLN463 SPOT										0.00	0	0
Total For CLN463										0.00	0	0
CLN463 On 13/03/2022 Spot Bond			9.92000	103.54694	9.92000	103.51971				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond				100.00000	0.00000	100.49859				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 21/02/2024 Spot Bond				100.00000	0.00000	101.16830				0.00	0	0
Total CLN466 SPOT										0.00	0	0
Total For CLN466										0.00	0	0
CLN466 On 27/03/2020 Spot Bond				100.00000	0.00000	100.16853				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond				100.00000	0.00000	100.14814				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond				100.00000	0.00000	100.15471				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 07/05/2018 Spot Bond				100.00000	0.00000	101.43603				0.00	0	0
Total CLN470 SPOT										0.00	0	0
Total For CLN470										0.00	0	0
CLN470 On 17/05/2019 Spot Bond				100.00000	0.00000	101.29895				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN471 On 19/11/2022 Spot Bond				100.00000	0.00000	101.38252				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 05/10/2022 Spot Bond				100.00000	0.00000	99.97418				0.00	0	220,000,000
Total CLN473 SPOT										0.00	0	220,000,000
Total For CLN473										0.00	0	220,000,000
CLN473 On 05/10/2022 Spot Bond			10.12000	100.66958	10.12000	100.63015				0.00	0	0
Total CLN474 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN474									0.00	0	0
CLN474 On 23/06/2021 Spot Bond				100.00000	0.00000	100.87358			0.00	0	0
Total CLN475 SPOT									0.00	0	0
Total For CLN475									0.00	0	0
CLN475 On 20/09/2020 Spot Bond				100.00000	0.00000	100.39742			0.00	0	0
Total CLN476 SPOT									0.00	0	0
Total For CLN476									0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	12.15844	100.00000	12.12786			0.00	0	0
Total CLN477 SPOT									0.00	0	0
Total For CLN477									0.00	0	0
CLN477 On 05/10/2022 Spot Bond			9.97500	99.61494	9.97500	97.81532			0.00	0	0
Total CLN478 SPOT									0.00	0	0
Total For CLN478									0.00	0	0
CLN478 On 05/10/2022 Spot Bond				100.00000	0.00000	100.15331			0.00	0	0
Total CLN479 SPOT									0.00	0	0
Total For CLN479									0.00	0	0
CLN479 On 01/07/2022 Spot Bond			100.00000	17.52823	100.00000	100.00000			0.00	0	0
Total CLN480 SPOT									0.00	0	0
Total For CLN480									0.00	0	0
CLN480 On 07/06/2022 Spot Bond				100.00000	0.00000	100.19499			0.00	0	0
Total CLN481 SPOT									0.00	0	0
Total For CLN481									0.00	0	0
CLN481 On 20/05/2021 Spot Bond			100.00000	14.96665	100.00000	3.74114		000,000,000,000,000.00	70,000,000,000	70,000,000,000	
Total CLN482 SPOT								10,000,000,000,000.00	70,000,000,000	70,000,000,000	
Total For CLN482								10,000,000,000,000.00	70,000,000,000	70,000,000,000	
CLN482 On 20/05/2021 Spot Bond			100.00000	15.08167	100.00000	3.74114		000,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total CLN483 SPOT								10,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total For CLN483								10,000,000,000,000.00	10,000,000,000	10,000,000,000	
CLN483 On 18/04/2028 Spot Bond				100.00000	0.00000	206.31903		0.00	0	0	
Total CLN55 SPOT								0.00	0	0	
Total For CLN55								0.00	0	0	
CLN55 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total CLN61 SPOT								0.00	0	0	
Total For CLN61								0.00	0	0	
CLN61 On 18/04/2028 Spot Bond			9.09500	95.09534	9.09500	95.07224		0.00	0	0	
Total CLN81 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CLN81									0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.71000	40.53149	8.71000	178.57307			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			8.71000	41.06356	8.71000	179.09425			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF08 On 10/07/2017 Spot Bond				100.00000	0.00000	99.84940			0.00	4,380,000,000	2,190,000,000
Total CLNF08 SPOT									0.00	4,380,000,000	2,190,000,000
Total For CLNF08									0.00	4,380,000,000	2,190,000,000
CLNF10 On 24/07/2017 Spot Bond				100.00000	0.00000	101.82965			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	100.33622			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	100.35085			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	100.79566			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	100.35079			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	100.36372			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	101.41202			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	102.10889			0.00	240,000,000	120,000,000
Total COH002 SPOT									0.00	240,000,000	120,000,000
Total For COH002									0.00	240,000,000	120,000,000
COJ04 On 05/06/2018 Spot Bond			8.54000	101.12293	8.54000	101.09982			0.00	0	900,000,000
Total COJ04 SPOT									0.00	0	900,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For COJ04									0.00	0	900,000,000
COJ05 On 05/06/2023 Spot Bond			9.34500	113.76030	9.34500	113.73192			0.00	0	1,500,000,000
Total COJ05 SPOT									0.00	0	1,500,000,000
Total For COJ05									0.00	0	1,500,000,000
COJ07 On 23/03/2021 Spot Bond			9.70500	106.30408	9.70500	106.27672			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			10.69000	104.73988	10.69000	104.71007			0.00	0	0
Total COJ08 SPOT									0.00	0	0
Total For COJ08									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			10.06000	101.29662	10.06000	101.26946			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			10.23500	97.48885	10.23500	97.46227			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			11.42000	95.11228	11.42000	95.08343			0.00	0	100,000,000
Total COT02 SPOT									0.00	0	100,000,000
Total For COT02									0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			11.44000	88.58718	11.44000	88.56026			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPL01U On 12/12/2019 Spot Bond			100.00000	21.31677	100.00000	21.26513			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
CPL02U On 12/03/2020 Spot Bond			100.00000	16.65369	100.00000	16.61335			0.00	0	0
Total CPL02U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CPL02U									0.00	0	0
CPL03L On 12/12/2018 Spot Bond			100.00000	38.55988	100.00000	38.46647			0.00	0	0
Total CPL03U SPOT									0.00	0	0
Total For CPL03U									0.00	0	0
CPL05L On 30/10/2018 Spot Bond			100.00000	44.82178	100.00000	44.71200			0.00	0	0
Total CPL05U SPOT									0.00	0	0
Total For CPL05U									0.00	0	0
CPL06L On 30/11/2018 Spot Bond			100.00000	41.53875	100.00000	41.43812			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			11.47000	97.12411	11.47000	97.09468		76,612,197,629,040.00	6,679,354,632	5,679,354,632	
Total CPV01 SPOT								76,612,197,629,040.00	6,679,354,632	5,679,354,632	
Total For CPV01								76,612,197,629,040.00	6,679,354,632	5,679,354,632	
CS001 On 31/03/2018 Spot Bond			100.00000		0.00000	100.09401			0.00	0	0
Total CS001 SPOT									0.00	0	0
Total For CS001									0.00	0	0
CS002 On 17/12/2020 Spot Bond			100.00000		0.00000	100.36939			0.00	0	0
Total CS002 SPOT									0.00	0	0
Total For CS002									0.00	0	0
CS003 On 12/08/2021 Spot Bond			100.00000		0.00000	100.05254			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04L On 06/06/2020 Spot Bond			100.00000	20.64067	100.00000	20.57622			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSD04L On 06/06/2020 Spot Bond			100.00000	19.17894	100.00000	19.11907			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0
DEN38L On 10/06/2018 Spot Bond			100.00000	58.50983	100.00000	58.36809			0.00	0	0
Total DEN38U SPOT									0.00	0	0
Total For DEN38U									0.00	0	0
DEN39L On 10/06/2018 Spot Bond			100.00000	54.40066	100.00000	54.26888			0.00	0	0
Total DEN39U SPOT									0.00	0	0
Total For DEN39U									0.00	0	0
DEN40L On 10/06/2018 Spot Bond			100.00000	58.87693	100.00000	58.73430			0.00	0	0
Total DEN40U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DEN40U										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			8.26500	101.45431	8.26500	101.43178				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			6.86000	101.78482	6.86000	101.76600				0.00	0	0
Total DENG44/R203 SPOT										0.00	0	0
Total For DENG44/R203										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	100.83076				0.00	0	0
Total DENG64 SPOT										0.00	0	0
Total For DENG64										0.00	0	0
DENG6 On 22/09/2017 Spot Bond				100.00000	0.00000	100.27333				0.00	0	0
Total DENG65 SPOT										0.00	0	0
Total For DENG65										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	100.83076				0.00	0	0
Total DENG67 SPOT										0.00	0	0
Total For DENG67										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	100.83076				0.00	0	0
Total DENG68 SPOT										0.00	0	0
Total For DENG68										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	98.73747				0.00	0	0
Total DENG69 SPOT										0.00	0	0
Total For DENG69										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	99.85392				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	98.91304	100.00000	98.64499				0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	98.91304	100.00000	98.64499				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	93.86655	100.00000	93.62950				0.00	0	0
Total DNG60U SPOT										0.00	0	0
Total For DNG60U										0.00	0	0
DOL00 On 20/09/2018 Spot Bond				100.00000	0.00000	100.45382				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL00 On 24/01/2019 Spot Bond				100.00000	0.00000	102.74712				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL004 On 20/12/2019 Spot Bond				100.00000	0.00000	69.11823			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			9.26500	99.64747	9.26500	99.62282			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV22 On 07/02/2020 Spot Bond			8.81000	105.30265	8.81000	105.27757		14,895,948,000,000.00	1,690,800,000	995,400,000	
Total DV22 SPOT								14,895,948,000,000.00	1,690,800,000	995,400,000	
Total For DV22								14,895,948,000,000.00	1,690,800,000	995,400,000	
DV22/R On 07/02/2020 Spot Bond			100.00000	24.23949	100.00000	24.18525		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			9.69000	104.83554	9.69000	104.80813		37,791,000,000,000.00	3,900,000,000	2,150,000,000	
Total DV23 SPOT								37,791,000,000,000.00	3,900,000,000	2,150,000,000	
Total For DV23								37,791,000,000,000.00	3,900,000,000	2,150,000,000	
DV23/R On 27/02/2023 Spot Bond			100.00000	14.24476	100.00000	14.21288		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	14.24476	100.00000	14.21288		0.00	0	0	
Total DV23/R2023 SPOT								0.00	0	0	
Total For DV23/R2023								0.00	0	0	
DV24 On 18/02/2024 Spot Bond			9.77000	103.26243	9.77000	103.23522		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	103.64604	9.69000	103.61895		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.64604	9.69000	103.61895		0.00	0	0	
Total DV24/R2023 SPOT								0.00	0	0	
Total For DV24/R2023								0.00	0	0	
DV29 On 18/02/2029 Spot Bond			11.14000	97.10981	11.14000	97.08074		0.00	0	0	
Total DV29 SPOT								0.00	0	0	
Total For DV29								0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.79939	10.10000	103.77114		0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	103.79939	10.10000	103.77114		0.00	0	0	
Total DV29/R213 SPOT								0.00	0	0	
Total For DV29/R213								0.00	0	0	
DVC02 On 24/08/2017 Spot Bond				100.00000	0.00000	100.89224		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DVC027 SPOT									0.00	0	0
Total For DVC027									0.00	0	0
DVC027 On 19/02/2018 Spot Bond				100.00000	0.00000	101.07974			0.00	0	0
Total DVC028 SPOT									0.00	0	0
Total For DVC028									0.00	0	0
DVC25 On 29/08/2017 Spot Bond				100.00000	0.00000	100.85412			0.00	0	0
Total DVC25 SPOT									0.00	0	0
Total For DVC25									0.00	0	0
DVC26 On 29/11/2017 Spot Bond				100.00000	0.00000	100.83620			0.00	0	0
Total DVC26 SPOT									0.00	0	0
Total For DVC26									0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.05022			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	101.48271			0.00	0	0
Total DVF19 SPOT									0.00	0	0
Total For DVF19									0.00	0	0
DVF20 On 29/11/2019 Spot Bond				100.00000	0.00000	100.87997			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20B On 28/03/2020 Spot Bond				100.00000	0.00000	100.13934			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF21 On 29/11/2021 Spot Bond				100.00000	0.00000	100.91099			0.00	0	0
Total DVF21 SPOT									0.00	0	0
Total For DVF21									0.00	0	0
DVF22 On 28/03/2022 Spot Bond				100.00000	0.00000	100.25940			0.00	0	0
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
E170 On 01/08/2020 Spot Bond			8.48000	119.06574	8.48000	119.03843		84,718,592,000.00	9,990,400	104,995,200	
Total E170 SPOT								84,718,592,000.00	9,990,400	104,995,200	
Total For E170								84,718,592,000.00	9,990,400	104,995,200	
E170/R On 01/08/2020 Spot Bond			100.00000	26.20978	100.00000	26.15112		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			9.20000	103.98962	9.20000	103.96422		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			9.30500	104.62907	9.30500	104.60322				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			9.71000	104.18863	9.71000	104.16179				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			3.58000	104.36010	3.58000	104.34675				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	102.36481				0.00	0	0
Total EFS00B SPOT										0.00	0	0
Total For EFS00B										0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total EFS0A1 SPOT										0.00	0	0
Total For EFS0A1										0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	101.90989				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0C On 28/10/2023 Spot Bond			100.00000	19.64068	100.00000	19.59257				0.00	0	0
Total EFS0CU SPOT										0.00	0	0
Total For EFS0CU										0.00	0	0
EL037 On 31/01/2037 Spot Bond			3.15000	101.01991	3.15000	101.00800				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	116.04715	2.25000	116.03633				0.00	0	0
Total EL037/I2038 SPOT										0.00	0	0
Total For EL037/I2038										0.00	0	0
EL28 On 02/05/2028 Spot Bond			3.22000	126.45117	3.22000	126.43622				0.00	0	900,000,000
Total EL28 SPOT										0.00	0	900,000,000
Total For EL28										0.00	0	900,000,000
EL29 On 19/11/2029 Spot Bond			3.23000	113.03563	3.23000	113.02222				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			3.25000	112.80732	3.25000	112.79370				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			3.22000	104.24551	3.22000	104.23313				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			3.14000	101.73396	3.14000	101.72200				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/12 On 31/01/2036 Spot Bond			2.25000	116.04715	2.25000	116.03633				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			9.29500	107.90222	9.29500	107.87514				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.37500	107.46103	9.37500	107.43428				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			10.49000	99.55623	10.49000	99.52858				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			10.92500	90.11971	10.92500	94.45683				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.19000	98.90857	11.19000	100.11129				0.00	0	2,333,333,100
Total EMM05 SPOT										0.00	0	2,333,333,100
Total For EMM05										0.00	0	2,333,333,100
EMM06 On 23/06/2025 Spot Bond			10.59000	98.52846	10.59000	99.22608				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	100.89520				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	101.41974				0.00	1,500,000,000	750,000,000

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 EPF004 SPOT										0.00	1,500,000,000	750,000,000
Total For EPF004										0.00	1,500,000,000	750,000,000
EPF004 On 19/08/2018 Spot Bond				100.00000	0.00000	101.12503				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF006 On 02/09/2020 Spot Bond				100.00000	0.00000	100.79873				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF007 On 12/09/2019 Spot Bond				100.00000	0.00000	100.65367				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF008 On 30/03/2018 Spot Bond				100.00000	0.00000	100.08821				0.00	0	0
Total EPF009 SPOT										0.00	0	0
Total For EPF009										0.00	0	0
EPF009 On 07/11/2019 Spot Bond				100.00000	0.00000	101.43977				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF010 On 12/06/2020 Spot Bond				100.00000	0.00000	100.56591				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF011 On 01/09/2018 Spot Bond			100.00000	35.58480	100.00000	35.49859				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF01U On 01/09/2019 Spot Bond			100.00000	14.57553	100.00000	14.54022				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC27 On 06/09/2017 Spot Bond				100.00000	0.00000	100.66429				0.00	0	0
Total EPFC27 SPOT										0.00	0	0
Total For EPFC27										0.00	0	0
EPFC27 On 06/11/2017 Spot Bond				100.00000	0.00000	101.34229				0.00	0	0
Total EPFC29 SPOT										0.00	0	0
Total For EPFC29										0.00	0	0
EPFC29 On 02/03/2018 Spot Bond				100.00000	0.00000	100.66033				0.00	0	0
Total EPFC30 SPOT										0.00	0	0
Total For EPFC30										0.00	0	0
EPFC30 On 06/09/2017 Spot Bond				100.00000	0.00000	102.73699				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC31 SPOT										0.00	0	0
Total For EPFC31										0.00	0	0
EPFC3:On 03/11/2017 Spot Bond				100.00000	0.00000	101.34407				0.00	0	0
Total EPFC32 SPOT										0.00	0	0
Total For EPFC32										0.00	0	0
EQS05 On 28/04/2019 Spot Bond			100.00000	34.40508	100.00000	34.32081				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	95.30444				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			12.51000	99.30207	12.51000	99.26915				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08,On 04/10/2018 Spot Bond				100.00000	0.00000	98.72331				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS08,On 04/10/2018 Spot Bond			100.00000	39.07018	100.00000	38.97553				0.00	0	0
EQS08,On 04/10/2018 Spot Bond			100.00000	39.15443	100.00000	39.05957				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
ERS3B: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
ERS3B:On 17/08/2019 Spot Bond				100.00000	0.00000	101.22436				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B:On 17/05/2019 Spot Bond				100.00000	0.00000	101.23511				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C 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
ERS3C On 17/08/2019 Spot Bond				100.00000	0.00000	101.28928				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C On 17/05/2019 Spot Bond				100.00000	0.00000	101.36350			0.00	0	0
Total ERS3C5 SPOT									0.00	0	0
Total For ERS3C5									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS12 SPOT									0.00	0	0
Total For ERS12									0.00	0	0
ERSA1: On 25/11/2020 Spot Bond			10.00000	109.32700	10.00000	109.29900			0.00	0	0
Total ERS12/JIBAR SPOT									0.00	0	0
Total For ERS12/JIBAR									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS14 SPOT									0.00	0	0
Total For ERS14									0.00	0	0
ERSA1: On 17/08/2017 Spot Bond				100.00000	0.00000	101.17908			0.00	0	0
Total ERS15 SPOT									0.00	0	0
Total For ERS15									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS16 SPOT									0.00	0	0
Total For ERS16									0.00	0	0
ERSA1: On 17/08/2018 Spot Bond				100.00000	0.00000	101.04844			0.00	0	0
Total ERS17 SPOT									0.00	0	0
Total For ERS17									0.00	0	0
ERSA1: On 17/08/2017 Spot Bond				100.00000	0.00000	101.13354			0.00	0	0
Total ERS18 SPOT									0.00	0	0
Total For ERS18									0.00	0	0
ERSA1: On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERS19 SPOT									0.00	0	0
Total For ERS19									0.00	0	0
ERSA2: On 17/08/2018 Spot Bond				100.00000	0.00000	101.39077			0.00	0	0
Total ERS20 SPOT									0.00	0	0
Total For ERS20									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				100.00000	0.00000	100.79256			0.00	0	0
Total ERS21 SPOT									0.00	0	0
Total For ERS21									0.00	0	0
ERSA2: On 17/05/2019 Spot Bond				100.00000	0.00000	101.63879			0.00	0	0
Total ERS22 SPOT									0.00	0	0
Total For ERS22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA2 On 17/08/2019 Spot Bond				100.00000	0.00000	101.21137			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			8.38000	102.55155	8.38000	102.52854			0.00	0	40,890,000,000
Total ES18 SPOT									0.00	0	40,890,000,000
Total For ES18									0.00	0	40,890,000,000
ES18/R On 20/04/2018 Spot Bond			9.25000	101.89541	9.25000	101.87023			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			9.10000	108.29407	9.10000	108.26745		201,777,940,000.00		22,173,400	806,731,700
Total ES23 SPOT								201,777,940,000.00		22,173,400	806,731,700
Total For ES23								201,777,940,000.00		22,173,400	806,731,700
ES23/R On 25/01/2023 Spot Bond			10.00000	104.43545	10.00000	104.40730			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			9.83000	90.55456	9.83000	90.53083		8,143,154,306,000.00		828,398,200	12,310,317,800
Total ES26 SPOT								8,143,154,306,000.00		828,398,200	12,310,317,800
Total For ES26								8,143,154,306,000.00		828,398,200	12,310,317,800
ES26/R On 02/04/2026 Spot Bond			7.85000	101.99724	7.85000	101.97579			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			10.90500	76.62770	10.84000	76.99966		357,579,312,000.00		32,790,400	56,216,395,200
Total ES33 SPOT								357,579,312,000.00		32,790,400	56,216,395,200
Total For ES33								357,579,312,000.00		32,790,400	56,216,395,200
ES33/R On 15/09/2033 Spot Bond			7.50000	102.26615	7.50000	102.24569			0.00	0	0
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			11.00500	80.45582	11.00500	80.43228		167,828,451,000.00		15,250,200	15,907,625,100
Total ES42 SPOT								167,828,451,000.00		15,250,200	15,907,625,100
Total For ES42								167,828,451,000.00		15,250,200	15,907,625,100
ES42/R On 25/04/2042 Spot Bond			8.50000	101.62793	8.50000	101.60483			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	99.57904			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FBJ20Z On 20/03/2020 Spot Bond				100.00000	0.00000	100.35271				0.00	0	0
Total FBJ20Z SPOT										0.00	0	0
Total For FBJ20Z										0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond				100.00000	0.00000	100.36378				0.00	0	0
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	45.34381	100.00000	45.23397				0.00	0	0
Total FIF01U SPOT										0.00	0	0
Total For FIF01U										0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	24.81405	100.00000	24.75393				0.00	0	0
Total FIF02U SPOT										0.00	0	0
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	16.52449	100.00000	16.48446				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	13.23117	100.00000	13.19912				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	13.58732	100.00000	13.55441				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	10.78387	100.00000	10.75775				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	101.08129				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	100.98574				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	100.90004				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				100.00000	0.00000	100.86727				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFB09 On 27/06/2019 Spot Bond				100.00000	0.00000	100.17400				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond				100.00000	0.00000	100.85401				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	101.43507				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	101.26837				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	5.53280	100.00000	5.52185				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	0.42238	100.00000	0.42136				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	0.42238	100.00000	0.42136				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	12.33817	100.00000	12.30827				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	12.01820	100.00000	11.98909				0.00	0	0
Total FR003U SPOT										0.00	0	0
Total For FR003U										0.00	0	0
FR2A4J 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
FR2A4I 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FR2A4I 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			9.31000	99.23473	9.31000	99.21006		186,200,000,000.00		20,000,000	370,000,000
Total FRB05 SPOT								186,200,000,000.00		20,000,000	370,000,000
Total For FRB05								186,200,000,000.00		20,000,000	370,000,000
FRB11 On 11/12/2017 Spot Bond				100.00000	0.00000	101.17472			0.00	0	0
Total FRB11 SPOT									0.00	0	0
Total For FRB11									0.00	0	0
FRB12 On 02/06/2019 Spot Bond				100.00000	0.00000	101.28530			0.00	0	162,000,000
Total FRB12 SPOT									0.00	0	162,000,000
Total For FRB12									0.00	0	162,000,000
FRB13 On 02/06/2021 Spot Bond				100.00000	0.00000	97.65859			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2021 Spot Bond			10.69500	98.70818	10.69500	98.68008			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2020 Spot Bond				100.00000	0.00000	102.58179			0.00	0	0
Total FRB15 SPOT									0.00	0	0
Total For FRB15									0.00	0	0
FRB16 On 08/07/2020 Spot Bond				100.00000	0.00000	100.72815			0.00	0	10,000,000
Total FRB16 SPOT									0.00	0	10,000,000
Total For FRB16									0.00	0	10,000,000
FRB17 On 08/01/2022 Spot Bond				100.00000	0.00000	99.77522			0.00	1,680,000,000	840,000,000
Total FRB17 SPOT									0.00	1,680,000,000	840,000,000
Total For FRB17									0.00	1,680,000,000	840,000,000
FRB17/ On 08/01/2027 Spot Bond			100.00000	10.83848	100.00000	10.81194			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond				100.00000	0.00000	104.56093			0.00	6,100,000,000	3,060,000,000
Total FRB18 SPOT									0.00	6,100,000,000	3,060,000,000
Total For FRB18									0.00	6,100,000,000	3,060,000,000
FRB19 On 14/04/2021 Spot Bond			11.39500	105.57433	11.39500	105.54236			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB20 On 15/04/2026 Spot Bond				100.00000	0.00000	103.94301			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	101.26878			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond				100.00000	0.00000	100.80539			0.00	1,820,000,000	910,000,000
Total FRB22 SPOT									0.00	1,820,000,000	910,000,000
Total For FRB22									0.00	1,820,000,000	910,000,000
FRBC2 On 21/12/2018 Spot Bond			10.32000	102.67513	10.32000	102.64691			0.00	0	100,000,000
Total FRBC21 SPOT									0.00	0	100,000,000
Total For FRBC21									0.00	0	100,000,000
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	102.34410			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			3.28000	144.50703	3.28000	144.48947			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			3.72000	110.50504	3.72000	274.56687			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			3.70000	111.24004	3.70000	118.23160			0.00	0	300,000,000
Total FRBI25 SPOT									0.00	0	300,000,000
Total For FRBI25									0.00	0	300,000,000
FRBI28 On 31/03/2028 Spot Bond			4.11000	87.67543	4.11000	158.73019			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			4.26000	90.76266	4.26000	190.95371			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			4.31000	87.89703	4.31000	88.16992			0.00	0	0
Total FRBI46 SPOT									0.00	0	0
Total For FRBI46									0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			4.34000	89.16181	4.34000	89.13887			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ0: On 30/11/2020 Spot Bond			8.93000	74.72999	8.93000	74.75193			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ0: On 28/10/2024 Spot Bond			10.05000	49.63248	10.05000	49.47555			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ0: On 10/12/2024 Spot Bond			10.08000	48.97635	10.08000	48.80989			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC05: On 13/10/2017 Spot Bond			100.00000	100.06746	100.00000	99.79919			0.00	0	0
Total FRC05U SPOT									0.00	0	0
Total For FRC05U									0.00	0	0
FRC06: On 31/12/2017 Spot Bond			100.00000	82.82022	100.00000	82.63860			0.00	0	0
Total FRC06U SPOT									0.00	0	0
Total For FRC06U									0.00	0	0
FRC10: On 03/06/2021 Spot Bond				100.00000	0.00000	100.92637			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC12: On 20/09/2017 Spot Bond			6.00000	100.24938	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 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.49484				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 FRC136 SPOT										0.00	0	0
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				100.00000	0.00000	100.35904				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	101.82811				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC15(On 20/09/2017 Spot Bond				100.00000	0.00000	100.38906				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15(On 20/09/2017 Spot Bond			5.76400	99.76041	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	100.39285				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				100.00000	0.00000	100.36320				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	100.37334				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	100.47255				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	100.36771				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	85.62322	13.22500	85.59295				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	100.34979				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	100.35016				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	100.48601				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	100.32726				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC169 On 31/01/2025 Spot Bond			4.39500	109.01071	4.39500	112.76362			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC170 On 20/06/2018 Spot Bond				100.00000	0.00000	100.37716			0.00	0	0
Total FRC170 SPOT									0.00	0	0
Total For FRC170									0.00	0	0
FRC171 On 20/06/2018 Spot Bond				100.00000	0.00000	100.36355			0.00	0	0
Total FRC171 SPOT									0.00	0	0
Total For FRC171									0.00	0	0
FRC172 On 21/02/2018 Spot Bond				100.00000	0.00000	99.90363			0.00	0	0
Total FRC172 SPOT									0.00	0	0
Total For FRC172									0.00	0	0
FRC173 On 30/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRC173 SPOT									0.00	0	0
Total For FRC173									0.00	0	0
FRC174 On 20/06/2018 Spot Bond				100.00000	0.00000	100.37716			0.00	0	0
Total FRC174 SPOT									0.00	0	0
Total For FRC174									0.00	0	0
FRC176 On 20/09/2018 Spot Bond				100.00000	0.00000	100.35830			0.00	0	0
Total FRC176 SPOT									0.00	0	0
Total For FRC176									0.00	0	0
FRC177 On 20/09/2018 Spot Bond				100.00000	0.00000	100.35116			0.00	0	0
Total FRC177 SPOT									0.00	0	0
Total For FRC177									0.00	0	0
FRC178 On 06/08/2023 Spot Bond				100.00000	0.00000	101.70573			0.00	0	0
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0
FRC179 On 20/09/2020 Spot Bond				100.00000	0.00000	100.40190			0.00	0	0
Total FRC179 SPOT									0.00	0	0
Total For FRC179									0.00	0	0
FRC181 On 06/08/2023 Spot Bond				100.00000	0.00000	115.09453			0.00	0	0
Total FRC181 SPOT									0.00	0	0
Total For FRC181									0.00	0	0
FRC183 On 20/12/2018 Spot Bond				100.00000	0.00000	103.56357			0.00	0	0
Total FRC183 SPOT									0.00	0	0
Total For FRC183									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.45351				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	100.35009				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	100.37349				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	100.02389				0.00	0	220,000,000
Total FRC192 SPOT										0.00	0	220,000,000
Total For FRC192										0.00	0	220,000,000
FRC19: On 25/11/2020 Spot Bond			10.00000	109.32700	10.00000	109.29900				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	100.39116				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 20/06/2019 Spot Bond				100.00000	0.00000	100.88310				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	12.80979	100.00000	12.77876				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	12.00897	100.00000	11.97987				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	102.42550				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	22.92732	100.00000	22.87178				0.00	0	0
FRC21: On 20/12/2019 Spot Bond				100.00000	0.00000	100.38461				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	95.75516	100.00000	95.50963				0.00	0	0
Total FRC211 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC211										0.00	0	0
FRC21: On 07/05/2020 Spot Bond				100.00000	0.00000	101.46612				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	13.64868	100.00000	13.61561				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	93.80604	100.00000	93.57270				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	101.46608				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	93.79916	100.00000	93.56583				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	101.46300				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	101.39953				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	101.57541				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 04/11/2017 Spot Bond				100.00000	0.00000	101.49240				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			3.79000	141.44707	3.79000	141.42793				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	101.11634				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC23: On 25/06/2018 Spot Bond				100.00000	0.00000	100.19472				0.00	0	0
Total FRC231 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC231										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			4.65000	136.45655	4.65000	136.43491				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	100.54339				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23: On 08/02/2020 Spot Bond				100.00000	0.00000	111.37832				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	119.71396				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	111.95168				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC23: On 19/10/2020 Spot Bond				100.00000	0.00000	120.50471				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	119.32228				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	111.32430				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	110.91105				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	104.14801				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	111.26074				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	104.10674				0.00	0	0
Total FRC245 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond				100.00000	0.00000	103.30121				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 08/02/2020 Spot Bond				100.00000	0.00000	110.93641				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC247 On 08/02/2020 Spot Bond				100.00000	0.00000	100.08194				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond				100.00000	0.00000	117.63476				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249 On 19/10/2020 Spot Bond				100.00000	0.00000	97.78834				0.00	1,664,000,000	832,000,000
Total FRC250 SPOT										0.00	1,664,000,000	832,000,000
Total For FRC250										0.00	1,664,000,000	832,000,000
FRC250 On 13/02/2022 Spot Bond				100.00000	0.00000	101.48471				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC251 On 14/03/2022 Spot Bond				100.00000	0.00000	98.20855				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC252 On 27/03/2020 Spot Bond			100.00000	18.40841	100.00000	8.78286				0.00	0	5,000,000,000
Total FRC254 SPOT										0.00	0	5,000,000,000
Total For FRC254										0.00	0	5,000,000,000
FRC254 On 10/09/2017 Spot Bond				100.00000	0.00000	100.58853				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC46 On 28/07/2017 Spot Bond				100.00000	0.00000	101.76457				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC61 On 31/01/2022 Spot Bond			4.31000	108.94329	4.31000	138.38393				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.37000	102.45728	4.37000	138.03764				0.00	0	0
Total FRC69 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			4.35000	100.81705	4.35000	138.15296				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	101.95058				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRD01: On 31/10/2020 Spot Bond				100.00000	0.00000	102.18277				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD011 On 22/12/2018 Spot Bond			100.00000	38.69202	100.00000	38.59829				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD131 On 31/12/2019 Spot Bond			100.00000	21.52436	100.00000	21.47221				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRD151 On 31/12/2017 Spot Bond			100.00000	83.02060	100.00000	82.83854				0.00	0	0
Total FRD15U SPOT										0.00	0	0
Total For FRD15U										0.00	0	0
FRD171 On 15/02/2021 Spot Bond			100.00000	14.05091	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.07000	84.14242	4.07000	84.72322				0.00	0	0
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.08000	99.70243	4.08000	99.69139				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	101.56077				0.00	0	500,000,000
Total FRJ18 SPOT										0.00	0	500,000,000
Total For FRJ18										0.00	0	500,000,000
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.16148				0.00	0	500,000,000
Total FRJ19 SPOT										0.00	0	500,000,000
Total For FRJ19										0.00	0	500,000,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.56604				0.00	0	0
Total FRJ20 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	99.60941			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRJ22 On 07/03/2022 Spot Bond				100.00000	0.00000	100.89448			0.00	0	75,000,000
Total FRJ22 SPOT									0.00	0	75,000,000
Total For FRJ22									0.00	0	75,000,000
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	101.62671			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	102.00813			0.00	0	470,000,000
Total FRJ27 SPOT									0.00	0	470,000,000
Total For FRJ27									0.00	0	470,000,000
FRS011 On 13/05/2021 Spot Bond			100.00000	6.91180	100.00000	6.89869			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	6.91180	100.00000	6.89869			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			2.67800	84.14635	2.67800	107.03456			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			3.00000	108.83756	3.00000	117.96138			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS102 On 23/01/2024 Spot Bond				100.00000	0.00000	101.67471			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS103 On 23/01/2024 Spot Bond				100.00000	0.00000	101.67471			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS104 On 31/01/2038 Spot Bond			3.14000	106.28321	3.14000	115.37623			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS109 On 07/12/2033 Spot Bond			3.27000	215.75386	3.27000	215.72796			0.00	0	0
Total FRS109 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			4.09500	99.47729	4.09500	99.46302				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS111 On 07/12/2033 Spot Bond			3.30000	214.94750	3.30000	214.92151				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	102.01957				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			3.65000	118.65201	3.65000	118.63641				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			3.30500	112.43046	3.30500	112.41674				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS116 On 31/01/2038 Spot Bond			3.30500	112.43046	3.30500	112.41674				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.42000	117.32131	3.42000	211.73215				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			3.47000	210.44666	3.47000	210.42025				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			3.18000	107.27528	3.18000	107.26255				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS123 On 07/12/2033 Spot Bond			3.50000	209.66434	3.50000	209.63787				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			4.21500	97.67336	4.21500	97.65904				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS125 On 31/03/2028 Spot Bond			3.86500	162.32347	3.86500	162.30137				0.00	0	0
Total FRS126 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			4.03000	87.70472	4.03000	100.45733				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			3.84000	103.37809	3.84000	162.67097				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 11/08/2017 Spot Bond			100.00000	94.70025	100.00000	94.46526				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS130 On 31/03/2028 Spot Bond			3.90000	161.80775	3.90000	161.78556				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			4.01000	196.89310	4.01000	196.86554				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond			100.00000		0.00000	101.01246				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			3.96000	88.34795	3.96000	101.54183				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.21500	84.91856	4.21500	97.65904				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.74000	103.58035	3.74000	105.04508				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			3.71000	164.63036	3.71000	164.60864				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			3.78000	202.53127	3.78000	202.50418				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 31/03/2028 Spot Bond			3.84000	162.69301	3.84000	162.67097				0.00	0	0
Total FRS142 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.84000	162.69301	3.84000	162.67097				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.13000	95.11399	4.13000	158.44270				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			3.95000	116.24708	3.95000	116.23085				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.49000	143.23780	3.49000	143.21958				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 06/05/2021 Spot Bond				100.00000	0.00000	103.39940				0.00	0	0
Total FRS148 SPOT										0.00	0	0
Total For FRS148										0.00	0	0
FRS148 On 31/03/2028 Spot Bond			4.19000	157.60666	4.19000	157.58384				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.23000	157.03718	4.23000	157.01425				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			3.92000	116.48508	3.92000	116.46891				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.20000	157.46407	4.20000	157.44122				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.24000	156.89517	4.24000	156.87223				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 19/05/2019 Spot Bond				100.00000	0.00000	104.74714				0.00	0	0
Total FRS157 SPOT										0.00	0	0
Total For FRS157										0.00	0	0
FRS157 On 20/06/2022 Spot Bond			100.00000	1.57039	100.00000	1.56489				0.00	0	1,190,085,500
Total FRS158 SPOT										0.00	0	1,190,085,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS158										0.00	0	1,190,085,500
FRS15 On 06/06/2023 Spot Bond			100.00000	0.66490	100.00000	0.66210				0.00	0	1,764,373,400
Total FRS159 SPOT										0.00	0	1,764,373,400
Total For FRS159										0.00	0	1,764,373,400
FRS16 On 06/06/2024 Spot Bond			100.00000	0.28051	100.00000	0.27932				0.00	0	2,434,920,200
Total FRS160 SPOT										0.00	0	2,434,920,200
Total For FRS160										0.00	0	2,434,920,200
FRS16 On 06/06/2025 Spot Bond			100.00000	0.11834	100.00000	0.11784				0.00	0	3,195,108,200
Total FRS161 SPOT										0.00	0	3,195,108,200
Total For FRS161										0.00	0	3,195,108,200
FRS36 On 07/12/2023 Spot Bond			3.13000	114.11240	3.13000	283.53442				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			3.02000	114.80032	3.02000	285.24453				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			3.74000	110.38515	3.74000	274.26886				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.45000	98.23871	3.45000	143.46046				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond			100.00000		0.00000	101.67313				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			2.98000	146.34299	2.98000	146.32641				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	101.54209				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			2.98000	113.70094	2.98000	113.68806				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.79000	118.28773	2.79000	118.27504				0.00	0	0
Total FRS81 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS81									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			3.11000	93.41811	3.11000	123.10963			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	99.67908			0.00	0	0
Total FRS86 SPOT									0.00	0	0
Total For FRS86									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			3.14000	93.22586	3.14000	122.85617			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			3.93000	109.25387	3.93000	271.45661			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	101.41193			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	100.91470			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			7.32000	102.76611	7.32000	102.74580			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			7.99000	104.17990	7.99000	104.15761			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			8.36000	102.57508	8.36000	102.55226		716,452,000,000.00	85,700,000	85,700,000	
Total FRX19 SPOT								716,452,000,000.00	85,700,000	85,700,000	
Total For FRX19								716,452,000,000.00	85,700,000	85,700,000	
FRX20 On 01/10/2020 Spot Bond			8.60500	102.65075	8.60500	102.62712		0.00	0	50,000,000	
Total FRX20 SPOT								0.00	0	50,000,000	
Total For FRX20								0.00	0	50,000,000	
FRX23 On 28/02/2023 Spot Bond			9.30000	95.95692	9.30000	95.93321		0.00	0	0	
Total FRX23 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.56000	106.94880	9.56000	106.92152			14,340,000,000,000.00	1,500,000,000	1,500,000,000
Total FRX24 SPOT									14,340,000,000,000.00	1,500,000,000	1,500,000,000
Total For FRX24									14,340,000,000,000.00	1,500,000,000	1,500,000,000
FRX26 On 01/10/2026 Spot Bond			9.99000	99.52461	9.99000	99.49812			99,900,000,000,000.00	10,000,000,000	7,025,000,000
Total FRX26 SPOT									99,900,000,000,000.00	10,000,000,000	7,025,000,000
Total For FRX26									99,900,000,000,000.00	10,000,000,000	7,025,000,000
FRX27 On 07/03/2027 Spot Bond			10.04000	104.20933	10.04000	104.18159			0.00	0	0
Total FRX27 SPOT									0.00	0	0
Total For FRX27									0.00	0	0
FRX30 On 31/01/2030 Spot Bond			10.41000	99.58954	10.41000	99.56163			0.00	0	3,000,000,000
Total FRX30 SPOT									0.00	0	3,000,000,000
Total For FRX30									0.00	0	3,000,000,000
FRX31 On 21/02/2031 Spot Bond			10.47000	96.53401	10.47000	96.50680			0.00	0	1,600,000,000
Total FRX31 SPOT									0.00	0	1,600,000,000
Total For FRX31									0.00	0	1,600,000,000
FRX32 On 31/03/2032 Spot Bond			10.37000	101.20672	10.37000	103.81797			0.00	0	0
Total FRX32 SPOT									0.00	0	0
Total For FRX32									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.99500	75.91958	10.99500	75.89738			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A5 On 20/09/2018 Spot Bond				100.00000	0.00000	100.44625			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/09/2018 Spot Bond				100.00000	0.00000	100.63219			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/09/2018 Spot Bond				100.00000	0.00000	100.35830			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/09/2018 Spot Bond				100.00000	0.00000	100.40706			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
Total FS2A3 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS2A3										0.00	0	0
FS2A4 On 20/11/2018 Spot Bond				100.00000	0.00000	100.94104				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/02/2019 Spot Bond				100.00000	0.00000	100.95340				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/02/2019 Spot Bond				100.00000	0.00000	101.06386				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/02/2019 Spot Bond				100.00000	0.00000	101.09296				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/02/2019 Spot Bond				100.00000	0.00000	101.22088				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	9.60384	100.00000	9.58057				0.00	0	0
Total FS3A3U SPOT										0.00	0	0
Total For FS3A3U										0.00	0	0
FS3A4L On 20/02/2020 Spot Bond			100.00000	9.60384	100.00000	9.58057				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	9.60384	100.00000	9.58057				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	9.60384	100.00000	9.58057				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	9.60384	100.00000	9.58057				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	9.60384	100.00000	9.58057				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	53.09706	100.00000	52.96843				0.00	0	0
Total FS4A1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS4A1U										0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	8.90821	100.00000	8.88663				0.00	0	0
Total FS4A2U SPOT										0.00	0	0
Total For FS4A2U										0.00	0	0
FS4A3L On 20/03/2020 Spot Bond			100.00000	8.90821	100.00000	8.88663				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	8.90821	100.00000	8.88663				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	8.90821	100.00000	8.88663				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	8.90821	100.00000	8.88663				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	8.90821	100.00000	8.88663				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	8.90821	100.00000	8.88663				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A1L On 20/04/2019 Spot Bond			100.00000	25.26770	100.00000	25.20582				0.00	0	0
Total FS5A1U SPOT										0.00	0	0
Total For FS5A1U										0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	4.23922	100.00000	4.22883				0.00	0	0
Total FS5A2U SPOT										0.00	0	0
Total For FS5A2U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	0.71122	100.00000	0.70948				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	4.23922	100.00000	4.22883				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	4.23922	100.00000	4.22883				0.00	0	0
Total FS5A5U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	4.23922	100.00000	4.22883				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	4.23922	100.00000	4.22883				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	4.23922	100.00000	4.22883				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	4.23922	100.00000	4.22883				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	102.02471				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GH31A On 25/02/2018 Spot Bond				100.00000	0.00000	101.13791				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2020 Spot Bond				100.00000	0.00000	100.97692				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond				100.00000	0.00000	100.98773				0.00	0	68,000,000,000
Total GH31A3 SPOT										0.00	0	68,000,000,000
Total For GH31A3										0.00	0	68,000,000,000
GH31B On 25/02/2020 Spot Bond				100.00000	0.00000	101.05794				0.00	0	8,000,000,000
Total GH31B SPOT										0.00	0	8,000,000,000
Total For GH31B										0.00	0	8,000,000,000
GH31C On 25/02/2020 Spot Bond				100.00000	0.00000	101.14425				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond				100.00000	0.00000	101.19815				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	6.54306	100.00000	6.52704				0.00	0	0
Total GH41U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
GPT41 On 06/09/2017 Spot Bond				100.00000	0.00000	100.59513				0.00	0	0
Total GPT41 SPOT										0.00	0	0
Total For GPT41										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	21.29350	100.00000	21.24191				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	86.56775	100.00000	86.36828				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	29.09774	100.00000	29.02725				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	17.60881	100.00000	17.56616				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	29.71375	100.00000	29.64177				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	17.86811	100.00000	17.82482				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	4.19454	100.00000	4.18659				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	93.35038	100.00000	93.11224				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	67.11269	100.00000	66.98536				0.00	0	0
Total GRB11U SPOT										0.00	0	0
Total For GRB11U										0.00	0	0
GRB12 On 31/07/2018 Spot Bond			100.00000	43.17914	100.00000	43.13120				0.00	0	0
Total GRB12U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB12U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	33.55635	100.00000	33.49268				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	19.19073	100.00000	19.16942				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	16.77817	100.00000	16.74634				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	8.52921	100.00000	8.51974				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	8.42101	100.00000	8.40503				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	3.79497	100.00000	3.79076				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	4.19454	100.00000	4.18659				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	17.25845	100.00000	17.20370				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	12.42436	100.00000	12.38495				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	9.92240	100.00000	9.89093				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	12.98162	100.00000	12.94109				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.84981				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	101.78516				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	101.88050				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2017 Spot Bond			100.00000	94.79167	100.00000	94.54545				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	100.75152				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	101.47392				0.00	0	350,000,000
Total GRT07 SPOT										0.00	0	350,000,000
Total For GRT07										0.00	0	350,000,000
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	100.19156				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	102.23858				0.00	3,000,000,000	3,000,000,000
Total GRT09 SPOT										0.00	3,000,000,000	3,000,000,000
Total For GRT09										0.00	3,000,000,000	3,000,000,000
GRT10 On 13/05/2019 Spot Bond				100.00000	0.00000	101.23459				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	101.23336				0.00	0	0
Total GRT11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For GRT11									0.00	0	0
GRT12 On 24/03/2020 Spot Bond				100.00000	0.00000	100.52141			0.00	0	0
Total GRT12 SPOT									0.00	0	0
Total For GRT12									0.00	0	0
GRT13 On 15/04/2020 Spot Bond				100.00000	0.00000	101.87322			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	100.49226			0.00	0	0
Total GRT14 SPOT									0.00	0	0
Total For GRT14									0.00	0	0
GRT15 On 15/04/2020 Spot Bond				100.00000	0.00000	102.00007			0.00	0	0
Total GRT15 SPOT									0.00	0	0
Total For GRT15									0.00	0	0
GRT16 On 17/10/2021 Spot Bond				100.00000	0.00000	101.92760			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			9.64000	104.52421	9.64000	104.49732			0.00	0	0
Total GRT17 SPOT									0.00	0	0
Total For GRT17									0.00	0	0
GRT18 On 13/03/2020 Spot Bond				100.00000	0.00000	100.50673			0.00	0	0
Total GRT18 SPOT									0.00	0	0
Total For GRT18									0.00	0	0
GRT19 On 14/03/2022 Spot Bond				100.00000	0.00000	100.68903			0.00	0	0
Total GRT19 SPOT									0.00	0	0
Total For GRT19									0.00	0	0
GRT20 On 03/04/2024 Spot Bond				100.00000	0.00000	100.02343			0.00	0	0
Total GRT20 SPOT									0.00	0	0
Total For GRT20									0.00	0	0
GRT21 On 03/04/2024 Spot Bond			10.24000	97.83049	10.24000	100.22528			0.00	0	0
Total GRT21 SPOT									0.00	0	0
Total For GRT21									0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	0.00008	100.00000	0.00008			0.00	0	0
Total GRX01U SPOT									0.00	0	0
Total For GRX01U									0.00	0	0
HC1M1 On 31/10/2017 Spot Bond				100.00000	0.00000	116.44521			0.00	0	0
Total HC1M1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HC1M1										0.00	0	0
HC1M2 On 31/10/2017 Spot Bond				100.00000	0.00000	111.54110				0.00	0	0
Total HC1M2 SPOT										0.00	0	0
Total For HC1M2										0.00	0	0
HC1M3 On 31/10/2017 Spot Bond				100.00000	0.00000	101.50389				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	99.97761				0.00	0	0
Total HC2T1 SPOT										0.00	0	0
Total For HC2T1										0.00	0	0
HC3T1 On 28/03/2019 Spot Bond				100.00000	0.00000	100.00000				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	100.44520				0.00	0	0
Total HC4T1 SPOT										0.00	0	0
Total For HC4T1										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	22.29201	100.00000	22.23801				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	100.51263				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	101.53208				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	101.21376				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	99.83653				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	99.83440				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	99.83241				0.00	0	0
Total HILB07 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HILB07										0.00	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	10.42708	100.00000	10.40154				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	10.42708	100.00000	10.40154				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	11.06118	100.00000	11.03409				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	11.06118	100.00000	11.03409				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	11.87646	100.00000	11.84737				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	11.87646	100.00000	11.84737				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	12.87290	100.00000	12.84138				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 25/11/2020 Spot Bond			10.00000	109.32700	10.00000	109.29900				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	101.20925				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	101.22342				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	102.19302				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	102.01891				0.00	0	0
Total HPF09 SPOT										0.00	0	0
Total For HPF09										0.00	0	0
HPF10 On 17/02/2018 Spot Bond				100.00000	0.00000	101.13983				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			8.49000	107.50742	8.49000	107.48273				0.00	0	8,490,000,000
Total HWAY20 SPOT										0.00	0	8,490,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HWAY20										0.00	0	8,490,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	21.27241	100.00000	21.22481				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/R207										0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			3.17000	282.94880	3.17000	282.91558				0.00	0	0
Total HWAY23 SPOT										0.00	0	0
Total For HWAY23										0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			2.88000	117.81714	2.88000	292.74154				0.00	0	0
Total HWAY24 SPOT										0.00	0	0
Total For HWAY24										0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			3.15000	99.25588	3.15000	99.24432				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			10.72000	92.53916	10.72000	92.51247				0.00	0	2,920,000,000
Total HWAY34 SPOT										0.00	0	2,920,000,000
Total For HWAY34										0.00	0	2,920,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.09004	100.00000	13.06075				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			10.69000	92.52652	10.69000	92.49991				0.00	0	0
Total HWAY35 SPOT										0.00	0	0
Total For HWAY35										0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.08999	100.00000	13.06070				0.00	0	0
Total HWAY35/R209 SPOT										0.00	0	0
Total For HWAY35/R209										0.00	0	0
HWF08 On 15/07/2019 Spot Bond			100.00000		0.00000	101.86488				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	100.42134				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	21.38326	100.00000	21.33146				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	109.32700	10.00000	109.29900				0.00	0	0
Total HWY023/R197 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			2.55000	127.96372	2.50000	128.39330		57,391,712,700,000.00	22,506,554,000	56,180,405,700	
Total I2025 SPOT								57,391,712,700,000.00	22,506,554,000	56,180,405,700	
Total For I2025								57,391,712,700,000.00	22,506,554,000	56,180,405,700	
I2029 On 31/03/2029 Spot Bond			2.53000	98.95097	2.53000	98.94106		6,409,316,804,000.00	2,533,326,800	29,805,000,000	
Total I2029 SPOT								6,409,316,804,000.00	2,533,326,800	29,805,000,000	
Total For I2029								6,409,316,804,000.00	2,533,326,800	29,805,000,000	
I2033 On 28/02/2033 Spot Bond			2.52000	103.75659	2.52000	103.74625		92,743,611,408,000.00	36,803,020,400	67,805,430,100	
Total I2033 SPOT								92,743,611,408,000.00	36,803,020,400	67,805,430,100	
Total For I2033								92,743,611,408,000.00	36,803,020,400	67,805,430,100	
I2038 On 31/01/2038 Spot Bond			2.38000	130.29328	2.38000	130.28065		15,305,304,000.00	6,430,800	141,064,933,800	
Total I2038 SPOT								15,305,304,000.00	6,430,800	141,064,933,800	
Total For I2038								15,305,304,000.00	6,430,800	141,064,933,800	
I2046 On 31/03/2046 Spot Bond			2.47000	125.79800	2.47000	125.78558		331,745,899,082,000.00	134,310,080,600	109,699,451,100	
Total I2046 SPOT								331,745,899,082,000.00	134,310,080,600	109,699,451,100	
Total For I2046								331,745,899,082,000.00	134,310,080,600	109,699,451,100	
I2050 On 31/12/2050 Spot Bond			2.55000	130.24538	2.49000	132.00699		152,001,377,160,000.00	59,608,383,200	90,112,629,821	
Total I2050 SPOT								152,001,377,160,000.00	59,608,383,200	90,112,629,821	
Total For I2050								152,001,377,160,000.00	59,608,383,200	90,112,629,821	
IBL02U On 24/05/2022 Spot Bond			100.00000	13.44173	100.00000	13.39976		0.00	0	0	
Total IBL02U SPOT								0.00	0	0	
Total For IBL02U								0.00	0	0	
IBL100 On 24/05/2020 Spot Bond				100.00000	0.00000	100.99784		0.00	0	0	
Total IBL100 SPOT								0.00	0	0	
Total For IBL100								0.00	0	0	
IBL101 On 24/05/2022 Spot Bond			9.11500	100.86306	9.11500	100.83863		0.00	0	0	
Total IBL101 SPOT								0.00	0	0	
Total For IBL101								0.00	0	0	
IBL102 On 24/05/2022 Spot Bond				100.00000	0.00000	101.02006		0.00	0	200,000,000	
Total IBL102 SPOT								0.00	0	200,000,000	
Total For IBL102								0.00	0	200,000,000	
IBL103 On 08/06/2018 Spot Bond				100.00000	0.00000	100.57186		0.00	0	0	
Total IBL103 SPOT								0.00	0	0	
Total For IBL103								0.00	0	0	
IBL22 On 15/03/2018 Spot Bond			8.49000	104.00861	8.49000	103.98511		0.00	0	0	
Total IBL22 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL22										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.05000	99.90500	3.05000	145.89537				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.61000	102.33737	8.61000	102.31379				0.00	0	0
Total IBL39 SPOT										0.00	0	0
Total For IBL39										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	109.32700	10.00000	109.29900				0.00	0	0
Total IBL43/JIBAR SPOT										0.00	0	0
Total For IBL43/JIBAR										0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.94000	99.03803	8.94000	99.01436				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			9.22000	95.45113	9.22000	99.04244				0.00	0	0
Total IBL46 SPOT										0.00	0	0
Total For IBL46										0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.80000	100.83203	8.80000	100.80831				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	101.86378	7.34000	101.84373				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			9.21000	103.54362	9.21000	103.51787				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	101.48034				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			8.72000	102.85025	8.72000	102.82601				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	101.60882				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			8.68000	104.27787	8.68000	104.25339				0.00	0	0
Total IBL59 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.80000	106.06519	9.80000	106.03717				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	99.92562				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	101.49080				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	101.01978				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	101.51472				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	100.62776				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			3.78000	141.50635	3.78000	141.48724				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	100.11210				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	45.85725	100.00000	45.74493				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	101.22416				0.00	15,000,000,000	7,500,000,000
Total IBL73 SPOT										0.00	15,000,000,000	7,500,000,000
Total For IBL73										0.00	15,000,000,000	7,500,000,000
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	101.14868				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				109.89164	0.00000	101.38989				0.00	0	0
Total IBL76 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	100.99852				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			9.85000	101.85670	9.85000	101.83009				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			8.51000	106.51662	8.51000	106.49211				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	32.36912	100.00000	32.29070				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	14.00626	100.00000	13.97233				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond				100.00000	0.00000	101.56954				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	100.29356				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	32.89959	100.00000	32.81902				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	101.40767				0.00	0	200,000,000
Total IBL85 SPOT										0.00	0	200,000,000
Total For IBL85										0.00	0	200,000,000
IBL86 On 20/05/2021 Spot Bond				100.00000	0.00000	102.57078				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			8.81000	102.79172	8.81000	102.76763				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			9.13500	105.06389	9.13500	105.03839				0.00	0	0
Total IBL88 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	15.29343	100.00000	15.25977				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	101.02497				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	31.31060	100.00000	31.23475				0.00	0	0
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IBL91 On 02/06/2018 Spot Bond				100.00000	0.00000	100.78663				0.00	0	400,000,000
Total IBL91 SPOT										0.00	0	400,000,000
Total For IBL91										0.00	0	400,000,000
IBL92 On 12/01/2020 Spot Bond				100.00000	0.00000	99.81369				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL93 On 31/08/2018 Spot Bond				100.00000	0.00000	100.99084				0.00	0	0
Total IBL93 SPOT										0.00	0	0
Total For IBL93										0.00	0	0
IBL94 On 06/09/2019 Spot Bond				100.00000	0.00000	100.90558				0.00	0	0
Total IBL94 SPOT										0.00	0	0
Total For IBL94										0.00	0	0
IBL95 On 12/09/2021 Spot Bond				100.00000	0.00000	101.38828				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	100.31620				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	100.02261				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	100.02359				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			8.68000	102.47436	8.68000	102.45057				0.00	0	0
Total IBL99 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL99										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.05126	100.00000	0.05115				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	101.67487				0.00	0	300,000,000
Total IDC02 SPOT										0.00	0	300,000,000
Total For IDC02										0.00	0	300,000,000
IDCG03 On 22/10/2020 Spot Bond			9.45500	98.56598	9.45500	98.54110				0.00	0	38,000,000
Total IDC03 SPOT										0.00	0	38,000,000
Total For IDC03										0.00	0	38,000,000
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	100.96218				0.00	0	0
Total IDC04 SPOT										0.00	0	0
Total For IDC04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	100.90180				0.00	0	0
Total IDC05 SPOT										0.00	0	0
Total For IDC05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.54000	96.07427	10.54000	96.04747				0.00	0	0
Total IDC06 SPOT										0.00	0	0
Total For IDC06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	101.23442				0.00	0	0
Total IDC07 SPOT										0.00	0	0
Total For IDC07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.59000	99.51208	11.59000	99.44665				0.00	0	0
Total IDC08 SPOT										0.00	0	0
Total For IDC08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond				100.00000	0.00000	100.72090				0.00	0	0
Total IDC09 SPOT										0.00	0	0
Total For IDC09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond				100.00000	0.00000	100.73090				0.00	0	0
Total IDC10 SPOT										0.00	0	0
Total For IDC10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.64000	101.80348	10.64000	101.77465				0.00	0	0
Total IDC11 SPOT										0.00	0	0
Total For IDC11										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.03294	5.00000	101.01931				0.00	0	0
Total IDCP04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.22357	4.00000	101.21267				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	100.85853	4.00000	100.84761				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	7.69200	100.00000	7.67506				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.94000	99.40831	8.94000	99.38455				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			7.84500	104.90000	7.84500	104.87795				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	7.67830	100.00000	7.65970				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	94.80519	100.00000	94.55959				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	92.70047	100.00000	92.47159				0.00	0	0
Total IN272U SPOT										0.00	0	0
Total For IN272U										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	6.61013	100.00000	6.59759				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	11.35747	100.00000	11.32995				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	21.73634	100.00000	21.68369				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	24.21172	100.00000	24.15242				0.00	0	0
Total IN286U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	8.44478	100.00000	8.42608				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	16.32522	100.00000	16.28568				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	41.48631	100.00000	41.38580				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN319U On 20/12/2017 Spot Bond			100.00000	71.03770	100.00000	70.90467				0.00	0	0
Total IN319U SPOT										0.00	0	0
Total For IN319U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	13.84449	100.00000	13.81095				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	13.62123	100.00000	13.58822				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN331U On 04/12/2019 Spot Bond			100.00000	22.51583	100.00000	22.46129				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	14.46986	100.00000	14.43481				0.00	0	0
Total IN332U SPOT										0.00	0	0
Total For IN332U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	12.62170	100.00000	12.59113				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	88.24247	100.00000	88.03581				0.00	0	0
Total IN339U SPOT										0.00	0	0
Total For IN339U										0.00	0	0
IN341U On 12/12/2017 Spot Bond			100.00000	88.29797	100.00000	88.09118				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	10.20598	100.00000	10.18340				0.00	0	0
Total IN342U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	0.00006	100.00000	0.00006				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	11.32448	100.00000	11.29914				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	67.60377	100.00000	67.43819				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	10.87245	100.00000	10.84838				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN351U On 04/07/2017 Spot Bond			100.00000	99.72677	100.00000	100.00000				0.00	0	0
Total IN351U SPOT										0.00	0	0
Total For IN351U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	1.48732	100.00000	1.48371				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN357U On 31/08/2017 Spot Bond			100.00000	90.49920	100.00000	90.28526				0.00	0	0
Total IN357U SPOT										0.00	0	0
Total For IN357U										0.00	0	0
IN359U On 01/07/2018 Spot Bond			100.00000	49.02987	100.00000	100.00000				0.00	0	0
Total IN359U SPOT										0.00	0	0
Total For IN359U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	100.32701				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	78.65983				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	109.32700	10.00000	109.29900				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	100.32046				0.00	0	0
Total ING228 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	106.60437				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	97.33389				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	101.74208				0.00	0	10,000,000
Total INLV01 SPOT										0.00	0	10,000,000
Total For INLV01										0.00	0	10,000,000
INLV02 On 20/10/2020 Spot Bond				100.00000	0.00000	103.52125				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	101.74056				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			11.49500	108.72674	11.49500	108.69317				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	109.32700	10.00000	109.29900				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	100.00000				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	100.02299				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	100.47652				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	47.42037	100.00000	47.30423				0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	101.87742				0.00	0	0
Total IPF12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPF12										0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	100.72781				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	100.36535				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	100.37544				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.00000	0.00000	100.38150				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	100.29501				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	100.29823				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	100.30145				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond				100.00000	0.00000	100.36462				0.00	0	0
Total IPF20 SPOT										0.00	0	0
Total For IPF20										0.00	0	0
IPF21 On 17/03/2022 Spot Bond				100.00000	0.00000	100.37755				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond				100.00000	0.00000	100.50406				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPFC14 On 26/07/2017 Spot Bond				100.00000	0.00000	102.24808				0.00	0	0
Total IPFC14 SPOT										0.00	0	0
Total For IPFC14										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.52500	100.65828	9.52500	100.63283				0.00	0	1,850,000,000
Total IPL10 SPOT										0.00	0	1,850,000,000

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 IPL10									0.00	0	1,850,000,000
IPL11 On 24/05/2022 Spot Bond				100.00000	0.00000	101.06991			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			8.44000	102.86815	8.44000	102.84482			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	85.07745	100.00000	84.88880			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	99.97724			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL7/JIF On 05/04/2018 Spot Bond			100.00000	55.52270	100.00000	67.02432			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	99.99960			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	14.51564	100.00000	14.48009			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	100.84558			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	100.51894			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	101.17633	2.75000	101.16869			0.00	0	0
Total IV017/R212 SPOT									0.00	0	0
Total For IV017/R212									0.00	0	0
IV019 On 31/03/2028 Spot Bond			5.75000	137.06798	5.75000	137.04242			0.00	0	0
Total IV019 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV019										0.00	0	0
IV023 On 11/07/2017 Spot Bond				100.00000	0.00000	99.82138				0.00	0	0
Total IV023 SPOT										0.00	0	0
Total For IV023										0.00	0	0
IV024 On 27/07/2017 Spot Bond				100.00000	0.00000	101.86207				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	99.50868				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2019 Spot Bond				100.00000	0.00000	98.98083				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			4.50000	111.01065	4.50000	111.96271				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			4.50000	110.91811	4.50000	111.96271				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	100.62411				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2018 Spot Bond				100.00000	0.00000	102.91476				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	102.46084				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			11.39500	108.03735	11.39500	108.00429				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	102.27777				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	102.26507				0.00	0	0
Total IV036 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV036									0.00	0	0
IV038 On 23/09/2021 Spot Bond				100.00000	0.00000	100.34431			0.00	0	0
Total IV038 SPOT									0.00	0	0
Total For IV038									0.00	0	0
IV039 On 31/01/2022 Spot Bond			5.23000	127.82454	5.23000	133.18359			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	100.05749			0.00	0	0
Total IV040 SPOT									0.00	0	0
Total For IV040									0.00	0	0
IV041 On 29/09/2021 Spot Bond			11.74500	103.87921	11.74500	103.84700			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	101.50391			0.00	0	0
Total IV042 SPOT									0.00	0	0
Total For IV042									0.00	0	0
IV043 On 21/11/2021 Spot Bond			11.63500	104.39905	11.63500	104.36697			0.00	0	0
Total IV043 SPOT									0.00	0	0
Total For IV043									0.00	0	0
IV044 On 31/01/2022 Spot Bond				100.00000	0.00000	101.99383			0.00	0	0
Total IV044 SPOT									0.00	0	0
Total For IV044									0.00	0	0
IV045 On 31/01/2022 Spot Bond			5.48000	131.83397	5.48000	131.81011		109,600,000,000.00		20,000,000	10,000,000
Total IV045 SPOT								109,600,000,000.00		20,000,000	10,000,000
Total For IV045								109,600,000,000.00		20,000,000	10,000,000
IV046 On 21/06/2022 Spot Bond				100.00000	0.00000	100.39818			0.00	0	0
Total IV046 SPOT									0.00	0	0
Total For IV046									0.00	0	0
IV057U On 14/07/2017 Spot Bond			100.00000	97.59358	100.00000	97.33333			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			9.21000	105.92745	9.21000	105.90154			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	102.51054			0.00	0	0
Total IV09 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV09										0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	4.55144	100.00000	4.54280				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	3.16682	100.00000	3.16081				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.50000	153.25486	4.50000	153.23137				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA680 On 06/07/2017 Spot Bond			7.60000	99.97918	7.60000	99.85446				0.00	0	0
Total IVA680 SPOT										0.00	0	0
Total For IVA680										0.00	0	0
IVA681 On 13/07/2017 Spot Bond			7.60000	99.83370	7.60000	99.70934				0.00	0	0
Total IVA681 SPOT										0.00	0	0
Total For IVA681										0.00	0	0
IVA682 On 20/07/2017 Spot Bond			7.70000	99.68456	7.70000	99.55894				0.00	0	0
Total IVA682 SPOT										0.00	0	0
Total For IVA682										0.00	0	0
IVA686 On 17/08/2017 Spot Bond			7.70000	99.10103	7.70000	98.97688				0.00	0	0
Total IVA686 SPOT										0.00	0	0
Total For IVA686										0.00	0	0
IVA687 On 24/08/2017 Spot Bond			7.70000	98.95622	7.70000	98.83242				0.00	0	0
Total IVA687 SPOT										0.00	0	0
Total For IVA687										0.00	0	0
IVA689 On 07/09/2017 Spot Bond			7.80000	98.65078	7.80000	98.52616				0.00	0	0
Total IVA689 SPOT										0.00	0	0
Total For IVA689										0.00	0	0
IVA690 On 14/09/2017 Spot Bond			7.80000	98.50542	7.80000	98.38116				0.00	0	0
Total IVA690 SPOT										0.00	0	0
Total For IVA690										0.00	0	0
IVA691 On 21/09/2017 Spot Bond			7.80000	98.36048	7.80000	98.23659				0.00	0	0
Total IVA691 SPOT										0.00	0	0
Total For IVA691										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC002										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	109.32700	10.00000	109.29900				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	99.83213				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	99.81284				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	101.87900				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	100.02336				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.09155				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	100.09368				0.00	0	300,000,000
Total IVC034 SPOT										0.00	0	300,000,000
Total For IVC034										0.00	0	300,000,000
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	95.78273				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			9.28000	104.37478	9.28000	104.34863				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	31.07771	100.00000	31.00817				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	25.81156	100.00000	25.74836				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			9.26500	104.45609	9.26500	104.42997				0.00	0	0
Total IVC040 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	101.57468				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	101.79820				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	101.65791				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	101.10455				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	100.73961				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	101.58707				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	101.39712				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	100.20320				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	101.60038				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	100.11817				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	101.52795				0.00	0	0
Total IVC063 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	100.65316				0.00	0	0
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				100.00000	0.00000	100.56791				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	84.80713	100.00000	84.61482				0.00	0	0
Total IVC066 SPOT										0.00	0	0
Total For IVC066										0.00	0	0
IVC067 On 04/11/2017 Spot Bond				100.00000	0.00000	101.74352				0.00	350,000,000	350,000,000
Total IVC067 SPOT										0.00	350,000,000	350,000,000
Total For IVC067										0.00	350,000,000	350,000,000
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	102.59650				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond				100.00000	0.00000	101.94565				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC077 On 04/05/2018 Spot Bond				100.00000	0.00000	101.70967				0.00	0	0
Total IVC077 SPOT										0.00	0	0
Total For IVC077										0.00	0	0
IVC081 On 14/07/2019 Spot Bond				100.00000	0.00000	101.99654				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	16.37082	100.00000	16.33073				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	100.00000				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	101.28098				0.00	0	0
Total IVC086 SPOT										0.00	0	0
Total For IVC086										0.00	0	0
IVC087 On 10/10/2017 Spot Bond				100.00000	0.00000	100.00009				0.00	0	0
Total IVC087 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC087										0.00	0	0
IVC088 On 12/04/2018 Spot Bond				100.00000	0.00000	99.82353				0.00	0	0
Total IVC088 SPOT										0.00	0	0
Total For IVC088										0.00	0	0
IVC089 On 31/10/2017 Spot Bond				100.00000	0.00000	101.63995				0.00	0	0
Total IVC089 SPOT										0.00	0	0
Total For IVC089										0.00	0	0
IVC090 On 31/10/2017 Spot Bond				100.00000	0.00000	101.63366				0.00	0	0
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	101.08640				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	101.04205				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			10.11500	103.23218	10.11500	103.20435				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	100.03127				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			8.68000	100.76220	8.68000	100.73882				0.00	0	0
Total IVC098 SPOT										0.00	0	0
Total For IVC098										0.00	0	0
IVC101 On 24/01/2018 Spot Bond				100.00000	0.00000	101.68050				0.00	0	0
Total IVC101 SPOT										0.00	0	0
Total For IVC101										0.00	0	0
IVC102 On 31/01/2020 Spot Bond				100.00000	0.00000	101.77156				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	100.03331				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond				100.00000	0.00000	100.67763				0.00	100,000,000	100,000,000
Total IVC105 SPOT										0.00	100,000,000	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 IVC105									0.00	100,000,000	100,000,000
IVC106 On 13/03/2020 Spot Bond				100.00000	0.00000	100.54093			0.00	0	0
Total IVC106 SPOT									0.00	0	0
Total For IVC106									0.00	0	0
IVC107 On 29/06/2021 Spot Bond				100.00000	0.00000	100.03195			0.00	0	0
Total IVC107 SPOT									0.00	0	0
Total For IVC107									0.00	0	0
IVC108 On 29/07/2019 Spot Bond				100.00000	0.00000	102.29061			0.00	0	0
Total IVC108 SPOT									0.00	0	0
Total For IVC108									0.00	0	0
IVC109 On 19/05/2021 Spot Bond				100.00000	0.00000	101.25452			0.00	0	0
Total IVC109 SPOT									0.00	0	0
Total For IVC109									0.00	0	0
IVC110 On 19/05/2021 Spot Bond			9.76500	101.24154	9.76500	101.21532			0.00	0	0
Total IVC110 SPOT									0.00	0	0
Total For IVC110									0.00	0	0
IVC111 On 19/05/2020 Spot Bond				100.00000	0.00000	101.13005			0.00	0	0
Total IVC111 SPOT									0.00	0	0
Total For IVC111									0.00	0	0
IVC112 On 24/05/2018 Spot Bond				100.00000	0.00000	101.00354			0.00	0	0
Total IVC112 SPOT									0.00	0	0
Total For IVC112									0.00	0	0
IVC113 On 26/08/2018 Spot Bond				100.00000	0.00000	100.99403			0.00	0	0
Total IVC113 SPOT									0.00	0	0
Total For IVC113									0.00	0	0
IVC114 On 14/09/2021 Spot Bond				100.00000	0.00000	100.52817			0.00	0	0
Total IVC114 SPOT									0.00	0	0
Total For IVC114									0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	9.31269	100.00000	9.29503			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	57.36424	100.00000	57.22528			0.00	0	0
Total IVC73U SPOT									0.00	0	0
Total For IVC73U									0.00	0	0
IVC74U On 22/09/2017 Spot Bond			100.00000	84.00200	100.00000	83.81323			0.00	0	0
Total IVC74U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC74U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	6.73046	100.00000	6.71769				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	5.93762	100.00000	5.92635				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	5.81487	100.00000	5.80384				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	4.92933	100.00000	4.91997				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	4.70077	100.00000	4.69185				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	4.70077	100.00000	4.69185				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	4.59486	100.00000	4.58614				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
JAS01 On 31/01/2019 Spot Bond				100.00000	0.00000	101.84004				0.00	9,000,000,000	4,500,000,000
Total JAS01 SPOT										0.00	9,000,000,000	4,500,000,000
Total For JAS01										0.00	9,000,000,000	4,500,000,000
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	100.54321				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	100.72777				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP005 On 29/06/2018 Spot Bond				100.00000	0.00000	100.02324				0.00	0	0
Total KAP005 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For KAP005									0.00	0	0
KAP005 On 29/06/2021 Spot Bond				100.00000	0.00000	100.03060			0.00	0	0
Total KAP006 SPOT									0.00	0	0
Total For KAP006									0.00	0	0
KAP006 On 26/10/2021 Spot Bond			9.66500	103.87419	9.66500	103.84741			0.00	0	0
Total KAP007 SPOT									0.00	0	0
Total For KAP007									0.00	0	0
KAP007 On 28/11/2019 Spot Bond				100.00000	0.00000	100.93397			0.00	0	35,000,000
Total KAP008 SPOT									0.00	0	35,000,000
Total For KAP008									0.00	0	35,000,000
KAP008 On 24/05/2020 Spot Bond				100.00000	0.00000	101.05877			0.00	0	0
Total KAP009 SPOT									0.00	0	0
Total For KAP009									0.00	0	0
KAP041 On 01/07/2019 Spot Bond			100.00000	29.13991	100.00000	29.06932			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	103.42180			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	101.84874			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0
KSB009 On 05/08/2020 Spot Bond				100.00000	0.00000	101.85136			0.00	8,300,000,000	4,150,000,000
Total KSB009 SPOT									0.00	8,300,000,000	4,150,000,000
Total For KSB009									0.00	8,300,000,000	4,150,000,000
KW01 On 31/10/2027 Spot Bond			9.09000	131.51821	9.09000	131.48644			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	100.32538			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.29316			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	101.70961			0.00	0	0
Total LBK08 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LBK08										0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	25.14407	100.00000	25.08250				0.00	0	0
Total LBK08/JIBAR SPOT										0.00	0	0
Total For LBK08/JIBAR										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.79000	100.61911	9.79000	100.59298				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	100.97494	9.62000	100.94916				0.00	0	0
Total LBK11/R207 SPOT										0.00	0	0
Total For LBK11/R207										0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	103.46365	9.71000	103.43655				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK14L On 31/03/2018 Spot Bond			100.00000	56.33599	100.00000	56.19951				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	99.78472				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK16 On 30/11/2019 Spot Bond				100.00000	0.00000	100.90744				0.00	0	0
Total LBK16 SPOT										0.00	0	0
Total For LBK16										0.00	0	0
LBK17 On 22/03/2020 Spot Bond				100.00000	0.00000	100.30467				0.00	0	0
Total LBK17 SPOT										0.00	0	0
Total For LBK17										0.00	0	0
LBK18 On 22/03/2022 Spot Bond				100.00000	0.00000	100.14958				0.00	0	0
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK19 On 23/03/2018 Spot Bond				100.00000	0.00000	100.26090				0.00	0	0
Total LBK19 SPOT										0.00	0	0
Total For LBK19										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			10.41500	99.92383	10.41500	99.89612				0.00	0	0
Total LBK20 SPOT										0.00	0	0
Total For LBK20										0.00	0	0
LGL02 On 13/08/2017 Spot Bond			8.75000	102.87321	8.75000	102.84878				0.00	0	3,260,000,000
Total LGL02 SPOT										0.00	0	3,260,000,000

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 LGL02									0.00	0	3,260,000,000
LGL03 On 03/04/2018 Spot Bond			9.39000	100.68647	9.39000	100.66123			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			9.49000	102.69343	9.49000	102.66713			0.00	0	580,000,000
Total LGL04 SPOT									0.00	0	580,000,000
Total For LGL04									0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	100.77528			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LGL06 On 04/10/2022 Spot Bond			9.95000	103.53626	9.95000	103.50879			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	99.99978			0.00	0	1,700,000,000
Total LGL07 SPOT									0.00	0	1,700,000,000
Total For LGL07									0.00	0	1,700,000,000
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	101.76875			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			13.01000	102.21485	13.01000	102.17985			0.00	0	0
Total LHL18 SPOT									0.00	0	0
Total For LHL18									0.00	0	0
LHL19 On 14/11/2019 Spot Bond			13.79000	102.97065	13.79000	102.93334			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LHL22 On 13/09/2017 Spot Bond				100.00000	0.00000	100.56345			0.00	0	0
Total LHL22 SPOT									0.00	0	0
Total For LHL22									0.00	0	0
LHL26 On 13/11/2020 Spot Bond				100.00000	0.00000	101.83632			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	102.89110			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LRFA1									0.00	0	0
LRFA2 On 20/11/2019 Spot Bond				100.00000	0.00000	101.06526			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	101.51037			0.00	0	0
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	101.19734			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	101.26608			0.00	0	0
Total MAQ090 SPOT									0.00	0	0
Total For MAQ090									0.00	0	0
MAQ09 On 11/12/2017 Spot Bond				100.00000	0.00000	100.57452			0.00	0	0
Total MAQ093 SPOT									0.00	0	0
Total For MAQ093									0.00	0	0
MAQ09 On 01/02/2018 Spot Bond				100.00000	0.00000	101.53645			0.00	0	0
Total MAQ096 SPOT									0.00	0	0
Total For MAQ096									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total MAQ0A1 SPOT									0.00	0	0
Total For MAQ0A1									0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	102.72649			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	102.28166			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	102.38975			0.00	0	0
Total MAQ0A4 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MAQ0A4									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	102.63303			0.00	0	0
Total MAQ0A5 SPOT									0.00	0	0
Total For MAQ0A5									0.00	0	0
MAQ0J On 28/02/2020 Spot Bond				100.00000	0.00000	102.64987			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	102.56979			0.00	0	0
Total MAQ0J2 SPOT									0.00	0	0
Total For MAQ0J2									0.00	0	0
MAQ10 On 17/08/2017 Spot Bond				100.00000	0.00000	99.08629			0.00	0	0
Total MAQ101 SPOT									0.00	0	0
Total For MAQ101									0.00	0	0
MAQ10 On 15/09/2017 Spot Bond				100.00000	0.00000	98.48605			0.00	0	0
Total MAQ103 SPOT									0.00	0	0
Total For MAQ103									0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	100.16736			0.00	0	0
Total MBF030 SPOT									0.00	0	0
Total For MBF030									0.00	0	0
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	101.38697			0.00	0	0
Total MBF042 SPOT									0.00	0	0
Total For MBF042									0.00	0	0
MBF04 On 13/04/2018 Spot Bond				100.00000	0.00000	99.99456			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	101.41264			0.00	0	230,000,000
Total MBF046 SPOT									0.00	0	230,000,000
Total For MBF046									0.00	0	230,000,000
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	101.17360			0.00	0	0
Total MBF047 SPOT									0.00	0	0
Total For MBF047									0.00	0	0
MBF04 On 14/03/2019 Spot Bond				100.00000	0.00000	100.95719			0.00	0	70,000,000
Total MBF049 SPOT									0.00	0	70,000,000
Total For MBF049									0.00	0	70,000,000
MBF05 On 16/05/2019 Spot Bond				100.00000	0.00000	101.48468			0.00	0	0
Total MBF051 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF051										0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	31.43958	100.00000	31.36342				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	100.13299				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	100.64749				0.00	0	830,000,000
Total MBF053 SPOT										0.00	0	830,000,000
Total For MBF053										0.00	0	830,000,000
MBF05: On 27/03/2018 Spot Bond				100.00000	0.00000	100.15523				0.00	0	0
Total MBF054 SPOT										0.00	0	0
Total For MBF054										0.00	0	0
MBF05: On 27/03/2020 Spot Bond				100.00000	0.00000	100.16271				0.00	5,000,000,000	5,000,000,000
Total MBF055 SPOT										0.00	5,000,000,000	5,000,000,000
Total For MBF055										0.00	5,000,000,000	5,000,000,000
MBLSA On 30/10/2017 Spot Bond			2.30000	99.26814	2.30000	98.38461				0.00	0	0
Total MBLSA2 SPOT										0.00	0	0
Total For MBLSA2										0.00	0	0
MBLSA On 11/12/2017 Spot Bond				100.00000	0.00000	97.28483				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	100.53434				0.00	0	0
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0
MBP03: On 11/04/2020 Spot Bond				100.00000	0.00000	99.84555				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03 On 26/05/2020 Spot Bond				100.00000	0.00000	100.92786				0.00	0	0
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	98.11320	100.00000	97.84946				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	96.74393	100.00000	96.49199				0.00	0	0
Total MBP30U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBP30U										0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	96.76532	100.00000	96.51332				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	92.74351	100.00000	92.51452				0.00	0	0
Total MBP32U SPOT										0.00	0	0
Total For MBP32U										0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	101.48897				0.00	0	0
Total MBP34 SPOT										0.00	0	0
Total For MBP34										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.91000	102.15245	8.91000	102.12812				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	103.64030	8.00000	103.61810				0.00	0	0
Total MBSA01/R204 SPOT										0.00	0	0
Total For MBSA01/R204										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.96000	101.85812	8.96000	101.83373				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	101.93880	8.91000	101.91452				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	104.46608				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	104.63860				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.93000	100.56391	8.93000	100.53964				0.00	0	0
Total MEFBSB4 SPOT										0.00	0	0
Total For MEFBSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.52000	101.76018	9.52000	101.73404				0.00	0	0
Total MEFBSB5 SPOT										0.00	0	0
Total For MEFBSB5										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.33012				0.00	0	0
Total MFS1A2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.59000	101.71372	9.59000	101.68753			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MMIG0 On 17/03/2019 Spot Bond				100.00000	0.00000	99.83196			0.00	0	300,000,000
Total MMIG01 SPOT									0.00	0	300,000,000
Total For MMIG01									0.00	0	300,000,000
MMIG0 On 17/03/2021 Spot Bond			9.39500	105.03522	9.39500	105.00901			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond				100.00000	0.00000	100.37994			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			11.49000	103.45251	11.49000	103.42058			0.00	0	0
Total MMIG04 SPOT									0.00	0	0
Total For MMIG04									0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			10.35000	106.25093	10.35000	106.22132			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
MTN04 On 13/07/2017 Spot Bond			9.05000	99.80203	9.05000	99.77735			0.00	0	0
Total MTN04 SPOT									0.00	0	0
Total For MTN04									0.00	0	0
MTN08 On 19/04/2019 Spot Bond			100.00000	34.05595	100.00000	33.97254			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	32.94814	100.00000	32.87521			0.00	0	0
Total MTN09U SPOT									0.00	0	0
Total For MTN09U									0.00	0	0
MTNC1 On 15/11/2017 Spot Bond				100.00000	0.00000	101.14274			0.00	0	0
Total MTNC18 SPOT									0.00	0	0
Total For MTNC18									0.00	0	0
MTNC1 On 15/05/2018 Spot Bond				100.00000	0.00000	101.18008			0.00	0	0
Total MTNC19 SPOT									0.00	0	0
Total For MTNC19									0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	2.72644	100.00000	2.71976			0.00	0	0
Total MWA1U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MWA1U										0.00	0	0
MWAR1 On 22/11/2019 Spot Bond				100.00000	0.00000	101.09951				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	12.05780	100.89771	12.02835				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	12.17639	100.61875	12.14674				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
N5C23 On 20/12/2018 Spot Bond				100.00000	0.00000	100.47566				0.00	0	0
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0
N5D23 On 20/09/2019 Spot Bond				100.00000	0.00000	100.38045				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	109.61275				0.00	0	0
Total N5E23 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For N5E23									0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	11.45962	100.00000	11.43185			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	12.23281	100.00000	12.20318			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			10.20000	93.16113	10.20000	93.13595			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NAM02 On 29/06/2020 Spot Bond			9.21500	101.12585	9.21500	101.10096			0.00	0	300,000,000
Total NAM02 SPOT									0.00	0	300,000,000
Total For NAM02									0.00	0	300,000,000
NAM03 On 01/08/2023 Spot Bond			9.80000	105.43368	9.80000	105.40582			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			10.49000	104.56923	10.49000	104.53969			0.00	0	0
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			8.75500	101.38142	8.75500	101.35782			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.42000	102.60388	9.42000	102.57821			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.38000	102.72673	9.38000	102.70115			0.00	0	0
Total NBK12A/R208 SPOT									0.00	0	0
Total For NBK12A/R208									0.00	0	0
NBK13/ On 19/03/2024 Spot Bond			9.50000	103.94999	9.50000	103.92378			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK14/ On 25/06/2021 Spot Bond			8.99500	101.19290	8.99500	101.19169			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			9.44500	101.08018	9.44500	101.05441			0.00	0	0
Total NBK15A SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK15A										0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	100.94738				0.00	0	0
Total NBK15B SPOT										0.00	0	0
Total For NBK15B										0.00	0	0
NBK16J On 12/02/2025 Spot Bond			10.39000	98.79791	10.39000	98.77027				0.00	0	860,000,000
Total NBK16A SPOT										0.00	0	860,000,000
Total For NBK16A										0.00	0	860,000,000
NBK17K On 22/04/2026 Spot Bond			9.92500	102.12724	9.92500	102.10022				0.00	0	1,120,000,000
Total NBK17A SPOT										0.00	0	1,120,000,000
Total For NBK17A										0.00	0	1,120,000,000
NBK18L On 01/06/2020 Spot Bond			9.22000	100.94452	9.22000	100.91967				0.00	0	0
Total NBK18A SPOT										0.00	0	0
Total For NBK18A										0.00	0	0
NBK19M On 01/06/2022 Spot Bond			9.59500	101.05141	9.59500	101.02554				0.00	0	0
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK20N On 01/06/2026 Spot Bond			10.48000	100.25845	10.48000	100.23047				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20O On 25/06/2021 Spot Bond				100.00000	0.00000	98.36728				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21P On 21/07/2027 Spot Bond			11.14000	101.79634	11.14000	101.76586				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK21Q On 10/11/2017 Spot Bond				100.00000	0.00000	101.40209				0.00	0	0
Total NBK21B SPOT										0.00	0	0
Total For NBK21B										0.00	0	0
NBK22R On 19/11/2022 Spot Bond			9.84000	102.20546	9.84000	102.17879				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK22S On 12/02/2018 Spot Bond				100.00000	0.00000	101.41141				0.00	0	0
Total NBK22B SPOT										0.00	0	0
Total For NBK22B										0.00	0	0
NBK23T On 19/11/2025 Spot Bond			10.34000	103.24112	10.34000	103.21284				0.00	0	0
Total NBK23A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	101.40849				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24J On 19/11/2027 Spot Bond			10.24000	105.74887	10.24000	105.72018				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	101.33126				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25J On 17/02/2023 Spot Bond			9.74000	107.95077	9.74000	107.92241				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	101.31753				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26J On 10/05/2023 Spot Bond			100.00000	12.86155	100.00000	12.83324				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	102.55885				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27J On 10/05/2026 Spot Bond			10.13000	107.53651	10.13000	107.50765				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	101.09774				0.00	0	0
Total NBK27B SPOT										0.00	0	0
Total For NBK27B										0.00	0	0
NBK28J On 02/08/2023 Spot Bond			9.75000	105.38652	9.75000	105.35882				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	101.13618				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29J On 31/07/2026 Spot Bond			10.39000	105.11573	10.39000	105.08633				0.00	0	0
Total NBK29A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK29A									0.00	0	0
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	101.40440			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0
NBK30J On 20/02/2024 Spot Bond			9.54000	103.84862	9.54000	103.82189			0.00	0	0
Total NBK30A SPOT									0.00	0	0
Total For NBK30A									0.00	0	0
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	101.19278			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	101.21582			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK32I On 26/02/2019 Spot Bond				100.00000	0.00000	100.95186			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	101.55274			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	101.39295			0.00	0	0
Total NBK34B SPOT									0.00	0	0
Total For NBK34B									0.00	0	0
NBK35I On 10/05/2023 Spot Bond				100.00000	0.00000	101.42277			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	101.45987			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	101.56119			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	101.58332			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			8.58000	109.10401	8.58000	109.07910		34,320,000,000,000.00	4,000,000,000	2,100,000,000	
Total NBK3A SPOT								34,320,000,000,000.00	4,000,000,000	2,100,000,000	

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 NBK3A										14,320,000,000,000.00	4,000,000,000	2,100,000,000
NBK3A On 09/09/2019 Spot Bond			100.00000	29.90646	100.00000	29.84062				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			11.26500	45.80194	11.26500	45.78855				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond				100.00000	0.00000	101.76403				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond				100.00000	0.00000	101.12724				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond				100.00000	0.00000	101.06369				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond				100.00000	0.00000	101.09285				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	101.98667				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	101.27901				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	100.34232				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	99.93615				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.35824				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	9.14782	100.00000	9.12566				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	9.14782	100.00000	9.12566				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.43500	104.13300	10.43500	104.10422				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	100.35636				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			10.47000	103.11217	10.47000	103.08358				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	100.35824				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.36114				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	100.36489				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	100.79461				0.00	400,000,000	400,000,000
Total NCLN92 SPOT										0.00	400,000,000	400,000,000
Total For NCLN92										0.00	400,000,000	400,000,000
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	99.86150				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	100.27414				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				100.00000	0.00000	99.86155				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	13.78182	100.00000	13.74843				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	1.43369	100.00000	1.43085				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	13.63390	100.00000	13.60088				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	14.36788	100.00000	14.33307			000,000,000,000,000.00	60,000,000,000	60,000,000,000	
Total NED04U SPOT									10,000,000,000,000.00	60,000,000,000	60,000,000,000	
Total For NED04U									10,000,000,000,000.00	60,000,000,000	60,000,000,000	
NED13 On 25/07/2018 Spot Bond				100.00000	0.00000	102.69517				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2018 Spot Bond				100.00000	0.00000	101.31279				0.00	0	310,000,000
Total NED14 SPOT										0.00	0	310,000,000
Total For NED14										0.00	0	310,000,000
NED15 On 08/04/2019 Spot Bond			9.46000	104.12624	9.46000	104.09994				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2019 Spot Bond				100.00000	0.00000	99.96658				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2019 Spot Bond				100.00000	0.00000	102.13855				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond				100.00000	0.00000	102.14013				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond				100.00000	0.00000	101.30564				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			10.84000	101.24296	10.84000	101.21391				0.00	0	2,990,000,000
Total NED20 SPOT										0.00	0	2,990,000,000
Total For NED20										0.00	0	2,990,000,000
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	99.96002				0.00	0	0
Total NED9 SPOT										0.00	0	0
Total For NED9										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	108.92105	9.44500	108.89374				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	103.93717			0.00	0	10,000,000
Total NEDT1A SPOT									0.00	0	10,000,000
Total For NEDT1A									0.00	0	10,000,000
NEDT1 On 26/11/2021 Spot Bond				100.00000	0.00000	101.45569			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	103.36207			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	102.56383			0.00	20,000,000	22,610,000,000
Total NGL01 SPOT									0.00	20,000,000	22,610,000,000
Total For NGL01									0.00	20,000,000	22,610,000,000
NGL02 On 15/03/2022 Spot Bond				100.00000	0.00000	101.41944			0.00	0	0
Total NGL02 SPOT									0.00	0	0
Total For NGL02									0.00	0	0
NGL03 On 26/05/2022 Spot Bond				100.00000	0.00000	101.22607			0.00	0	50,000,000,000
Total NGL03 SPOT									0.00	0	50,000,000,000
Total For NGL03									0.00	0	50,000,000,000
NGLT1 On 01/07/2022 Spot Bond			100.00000	14.36788	100.00000	14.33307			000,000,000,000,000.00	120,000,000,000	60,000,000,000
Total NGLT1A SPOT									10,000,000,000,000.00	120,000,000,000	60,000,000,000
Total For NGLT1A									10,000,000,000,000.00	120,000,000,000	60,000,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	109.32700	10.00000	109.29900			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	101.93548	13.50000	101.89929			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	100.75131			0.00	0	0
Total NHM003 SPOT									0.00	0	0
Total For NHM003									0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.36000	106.18221	3.36000	121.01542			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	169.18221	3.45000	169.16107				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			3.75000	117.84416	3.75000	117.82836				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.99000	158.15834	3.99000	160.46787				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			4.06000	159.34793	4.06000	159.45156				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			3.85000	80.61424	3.85000	103.24871				0.00	0	0
Total NILB17 SPOT										0.00	0	0
Total For NILB17										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.64000	106.04488	8.64000	106.02011				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.27000	103.93221	9.27000	104.12995				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 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
NQ1A1 On 22/05/2018 Spot Bond				100.00000	0.00000	100.99434				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.95247				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				100.00000	0.00000	101.03858				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond				100.00000	0.00000	101.00537				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A23 SPOT										0.00	0	0
Total For NQ1A23										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond				100.00000	0.00000	101.06931				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond				100.00000	0.00000	101.09712				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond				100.00000	0.00000	101.00537				0.00	0	0
Total NQ1A26 SPOT										0.00	0	0
Total For NQ1A26										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.47000	103.94853	9.47000	104.14446				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2018 Spot Bond				100.00000	0.00000	101.07077				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.09489				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B1 On 22/05/2018 Spot Bond				100.00000	0.00000	101.02866				0.00	0	0
Total NQ1B19 SPOT										0.00	0	0
Total For NQ1B19										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.67000	103.96487	9.67000	104.15899				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond				100.00000	0.00000	101.04030				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.14488				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond				100.00000	0.00000	101.04613				0.00	0	0
Total NQ1C19 SPOT										0.00	0	0
Total For NQ1C19										0.00	0	0
NQ1D On 22/05/2020 Spot Bond				100.00000	0.00000	101.26103				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2018 Spot Bond				100.00000	0.00000	101.06359				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	101.18557				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			8.69000	105.76436	8.69000	105.73978				0.00	0	0
Total NRA018 SPOT										0.00	0	0
Total For NRA018										0.00	0	0
NRA02: On 31/10/2022 Spot Bond			9.39500	113.90831	9.39500	113.87990				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			3.72000	173.51122	3.72000	173.48828				0.00	0	5,700,000,000
Total NRA023 SPOT										0.00	0	5,700,000,000
Total For NRA023										0.00	0	5,700,000,000
NRA02: On 30/11/2028 Spot Bond			11.19000	107.88202	11.19000	107.84993				0.00	0	5,540,000,000
Total NRA028 SPOT										0.00	0	5,540,000,000
Total For NRA028										0.00	0	5,540,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	13.24622	100.00000	13.21690				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	100.29553				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.34395				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	101.70055				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
OML02 On 27/11/2019 Spot Bond				100.00000	0.00000	101.51950				0.00	0	0
Total OML02 SPOT										0.00	0	0
Total For OML02										0.00	0	0
OML03 On 27/11/2019 Spot Bond			9.79000	99.84475	9.79000	99.81882				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2020 Spot Bond				100.00000	0.00000	100.51498				0.00	0	300,000,000
Total OML04 SPOT										0.00	0	300,000,000
Total For OML04										0.00	0	300,000,000
OML05 On 19/03/2020 Spot Bond			9.92500	102.45226	9.92500	102.42530				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			10.68000	101.69099	10.68000	101.66224				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			11.59000	99.99810	11.59000	99.96749				0.00	0	960,000,000
Total OML07 SPOT										0.00	0	960,000,000
Total For OML07										0.00	0	960,000,000
OML08 On 14/09/2020 Spot Bond				100.00000	0.00000	100.80228				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			10.67000	104.21256	10.67000	104.18313				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			11.59000	102.19919	11.59000	102.16790				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	109.32700	10.00000	109.29900				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM29 On 04/09/2017 Spot Bond				100.00000	0.00000	100.62125				0.00	0	0
Total PMM29 SPOT										0.00	0	0
Total For PMM29										0.00	0	0
PMM30 On 07/09/2017 Spot Bond				100.00000	0.00000	100.64781				0.00	0	0
Total PMM30 SPOT										0.00	0	0
Total For PMM30										0.00	0	0
PMM33 On 01/09/2017 Spot Bond				100.00000	0.00000	100.74341				0.00	0	0
Total PMM33 SPOT										0.00	0	0
Total For PMM33										0.00	0	0
PMM34 On 07/03/2018 Spot Bond				100.00000	0.00000	100.25977				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PMM34 SPOT										0.00	0	0
Total For PMM34										0.00	0	0
PMM35 On 06/11/2017 Spot Bond				100.00000	0.00000	101.38412				0.00	0	0
Total PMM35 SPOT										0.00	0	0
Total For PMM35										0.00	0	0
PMM36 On 04/05/2018 Spot Bond				100.00000	0.00000	101.45947				0.00	0	0
Total PMM36 SPOT										0.00	0	0
Total For PMM36										0.00	0	0
PMM37 On 27/11/2017 Spot Bond				100.00000	0.00000	100.90191				0.00	0	0
Total PMM37 SPOT										0.00	0	0
Total For PMM37										0.00	0	0
PMM38 On 12/06/2020 Spot Bond				100.00000	0.00000	100.51058				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PPC002 On 31/12/2018 Spot Bond				100.00000	0.00000	96.69616				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	98.42141				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										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 27/01/2018 Spot Bond				100.00000	0.00000	101.68488				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2018 Spot Bond				100.00000	0.00000	101.64382				0.00	240,931,400	120,465,700
Total PRE1B1 SPOT										0.00	240,931,400	120,465,700
Total For PRE1B1										0.00	240,931,400	120,465,700
PRE1C On 27/01/2018 Spot Bond				100.00000	0.00000	101.80060				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0
PRE1D On 27/01/2018 Spot Bond				100.00000	0.00000	101.83704				0.00	0	0
Total PRE1D1 SPOT										0.00	0	0
Total For PRE1D1										0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.00000	0.00000	102.18180				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PRE2A1 SPOT									0.00	0	0
Total For PRE2A1									0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.00000	0.00000	102.28408			0.00	0	0
Total PRE2A2 SPOT									0.00	0	0
Total For PRE2A2									0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.00000	0.00000	102.37352			0.00	200,000,000	100,000,000
Total PRE2A3 SPOT									0.00	200,000,000	100,000,000
Total For PRE2A3									0.00	200,000,000	100,000,000
PRE2B On 20/02/2022 Spot Bond				100.00000	0.00000	102.55220			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond				100.00000	0.00000	102.57770			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond				100.00000	0.00000	102.60320			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.78000	111.29525	8.69000	111.88288			719,771,365,060,000.00	2,245,987,627,000	1,744,408,702,500
Total R186 SPOT									19,771,365,060,000.00	245,987,627,000	744,408,702,500
Total For R186									19,771,365,060,000.00	245,987,627,000	744,408,702,500
R197 On 07/12/2023 Spot Bond			2.55000	292.71993	2.52000	293.17347			38,267,663,340,000.00	15,006,926,800	27,329,853,400
Total R197 SPOT									18,267,663,340,000.00	15,006,926,800	27,329,853,400
Total For R197									18,267,663,340,000.00	15,006,926,800	27,329,853,400
R202 On 07/12/2033 Spot Bond			2.47000	238.67243	2.47000	238.64889			19,199,804,000.00	7,773,200	220,944,008,300
Total R202 SPOT									19,199,804,000.00	7,773,200	220,944,008,300
Total For R202									19,199,804,000.00	7,773,200	220,944,008,300
R2023 On 28/02/2023 Spot Bond			8.16000	100.82997	8.10000	101.07321			673,280,005,472,000.00	205,058,824,200	574,894,562,100
Total R2023 SPOT									13,280,005,472,000.00	205,058,824,200	574,894,562,100
Total For R2023									13,280,005,472,000.00	205,058,824,200	574,894,562,100
R203 On 15/09/2017 Spot Bond			7.47000	102.61297	7.49000	102.58822			13,744,800,000,000.00	1,840,000,000	574,285,000,000
Total R203 SPOT									13,744,800,000,000.00	1,840,000,000	574,285,000,000
Total For R203									13,744,800,000,000.00	1,840,000,000	574,285,000,000
R2030 On 31/01/2030 Spot Bond			9.26000	94.16775	9.26000	94.14420			630,432,315,056,000.00	392,055,325,600	686,106,184,200
Total R2030 SPOT									10,432,315,056,000.00	392,055,325,600	686,106,184,200
Total For R2030									10,432,315,056,000.00	392,055,325,600	686,106,184,200
R2032 On 31/03/2032 Spot Bond			9.45000	92.69830	9.45000	92.67492			540,394,399,880,000.00	163,004,698,400	245,285,020,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2032 SPOT									10,394,399,880,000.00	163,004,698,400	245,285,020,800
Total For R2032									10,394,399,880,000.00	163,004,698,400	245,285,020,800
R2035 On 28/02/2035 Spot Bond			9.65500	96.49054	9.65500	96.46583			171,265,984,218,000.00	224,885,135,600	336,265,067,800
Total R2035 SPOT									1,265,984,218,000.00	224,885,135,600	336,265,067,800
Total For R2035									1,265,984,218,000.00	224,885,135,600	336,265,067,800
R2037 On 31/01/2037 Spot Bond			9.75000	92.79591	9.75000	92.77151			387,515,362,100,000.00	450,001,575,600	792,637,065,700
Total R2037 SPOT									17,515,362,100,000.00	450,001,575,600	792,637,065,700
Total For R2037									17,515,362,100,000.00	450,001,575,600	792,637,065,700
R204 On 21/12/2018 Spot Bond			7.55000	100.91273	7.51000	100.94707			770,295,335,865,000.00	102,025,872,300	262,216,095,500
Total R204 SPOT									0,295,335,865,000.00	102,025,872,300	262,216,095,500
Total For R204									0,295,335,865,000.00	102,025,872,300	262,216,095,500
R2040 On 31/01/2040 Spot Bond			9.82000	96.44924	9.82000	96.42370			389,065,706,668,000.00	345,118,707,400	738,079,853,700
Total R2040 SPOT									19,065,706,668,000.00	345,118,707,400	738,079,853,700
Total For R2040									19,065,706,668,000.00	345,118,707,400	738,079,853,700
R2044 On 31/01/2044 Spot Bond			9.85000	93.43372	9.85000	93.40891			695,778,579,920,000.00	375,205,947,200	824,628,319,400
Total R2044 SPOT									15,778,579,920,000.00	375,205,947,200	824,628,319,400
Total For R2044									15,778,579,920,000.00	375,205,947,200	824,628,319,400
R2048 On 28/02/2048 Spot Bond			9.79000	92.94145	9.79000	92.91732			166,733,754,113,000.00	834,191,394,700	555,109,043,300
Total R2048 SPOT									16,733,754,113,000.00	834,191,394,700	555,109,043,300
Total For R2048									16,733,754,113,000.00	834,191,394,700	555,109,043,300
R207 On 15/01/2020 Spot Bond			7.65500	98.88870	7.59000	102.63122			473,849,187,706,000.00	192,534,185,200	598,421,600,900
Total R207 SPOT									3,849,187,706,000.00	192,534,185,200	598,421,600,900
Total For R207									3,849,187,706,000.00	192,534,185,200	598,421,600,900
R208 On 31/03/2021 Spot Bond			7.75500	98.54677	7.69500	98.71449			441,486,137,548,500.00	56,929,224,700	448,586,918,900
Total R208 SPOT									11,486,137,548,500.00	56,929,224,700	448,586,918,900
Total For R208									11,486,137,548,500.00	56,929,224,700	448,586,918,900
R209 On 31/03/2036 Spot Bond			9.69500	72.11575	9.63000	72.52812			700,025,208,588,000.00	897,372,378,400	978,900,335,000
Total R209 SPOT									10,025,208,588,000.00	897,372,378,400	978,900,335,000
Total For R209									10,025,208,588,000.00	897,372,378,400	978,900,335,000
R210 On 31/03/2028 Spot Bond			2.50000	183.99594	2.50000	183.97763			15,382,500,000.00	6,153,000	96,641,461,900
Total R210 SPOT									15,382,500,000.00	6,153,000	96,641,461,900
Total For R210									15,382,500,000.00	6,153,000	96,641,461,900
R212 On 31/01/2022 Spot Bond			2.55000	149.02212	2.48000	149.44874			42,397,053,780,000.00	16,626,295,600	145,784,870,600
Total R212 SPOT									12,397,053,780,000.00	16,626,295,600	145,784,870,600
Total For R212									12,397,053,780,000.00	16,626,295,600	145,784,870,600
R213 On 28/02/2031 Spot Bond			9.39000	84.21635	9.34000	84.52738			279,916,775,801,000.00	136,306,365,900	577,023,621,000

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 R213 SPOT										'9,916,775,801,000.00	136,306,365,900	577,023,621,000
Total For R213										'9,916,775,801,000.00	136,306,365,900	577,023,621,000
R214 On 28/02/2041 Spot Bond			9.74500	72.43450	9.74500	72.41578				430,008,556,507,500.00	249,359,523,500	738,853,732,900
Total R214 SPOT										10,008,556,507,500.00	249,359,523,500	738,853,732,900
Total For R214										10,008,556,507,500.00	249,359,523,500	738,853,732,900
RCG01 On 24/10/2019 Spot Bond				100.00000	0.00000	101.76184				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	101.63409				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	103.12259				0.00	500,000,000	740,000,000
Total RCSB05 SPOT										0.00	500,000,000	740,000,000
Total For RCSB05										0.00	500,000,000	740,000,000
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	100.85852				0.00	0	0
Total RCSB07 SPOT										0.00	0	0
Total For RCSB07										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	95.05208	100.00000	94.80519				0.00	0	0
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	56.12606	100.00000	55.99009				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	93.14906	100.00000	92.30769				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	12.60463	100.00000	12.56930				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	60.59870	100.00000	60.44244				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	40.46378	100.00000	40.35944				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	20.34560	100.00000	20.29314				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.54415				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	101.20749				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	102.02940				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	100.93737				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	29.23492	100.00000	29.16410				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	100.29335				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	100.18149				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond				100.00000	0.00000	100.81600				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond				100.00000	0.00000	100.24064				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond				100.00000	0.00000	100.17220				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFC3 On 07/07/2017 Spot Bond				100.00000	0.00000	101.57291				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	99.97843				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFC35 SPOT										0.00	0	0
Total For RDFC35										0.00	0	0
RDFC3 On 22/09/2017 Spot Bond				100.00000	0.00000	102.30310				0.00	0	0
Total RDFC36 SPOT										0.00	0	0
Total For RDFC36										0.00	0	0
RDFC3 On 04/06/2018 Spot Bond				100.00000	0.00000	100.74261				0.00	0	0
Total RDFC38 SPOT										0.00	0	0
Total For RDFC38										0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	101.18259				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	62.08482	100.00000	61.93441				0.00	0	0
Total REB01/JIBAR SPOT										0.00	0	0
Total For REB01/JIBAR										0.00	0	0
REB02 On 21/05/2018 Spot Bond				100.00000	0.00000	101.11634				0.00	0	0
Total REB02 SPOT										0.00	0	0
Total For REB02										0.00	0	0
REBC0 On 17/11/2017 Spot Bond				100.00000	0.00000	101.04799				0.00	0	0
Total REBC05 SPOT										0.00	0	0
Total For REBC05										0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	99.96921				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	99.96732				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	99.96042				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20:On 05/01/2020 Spot Bond				100.00000	0.00000	99.96715				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED30 On 16/09/2021 Spot Bond				100.00000	0.00000	100.48625				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	59.48441	100.00000	59.34030				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02I On 02/03/2019 Spot Bond			100.00000	29.26857	100.00000	29.19766				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	16.93085	100.00000	16.88984				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	11.96431	100.00000	11.93533				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	101.43435				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	101.50123				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	100.68052				0.00	0	250,000,000
Total RES30 SPOT										0.00	0	250,000,000
Total For RES30										0.00	0	250,000,000
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	101.87323				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	102.21797				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	101.02558				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond				100.00000	0.00000	101.86095				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	103.96573				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	101.59167				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES39I On 03/05/2018 Spot Bond			100.00000	59.32108	100.00000	59.13587				0.00	0	0
Total RES39U SPOT										0.00	0	0
Total For RES39U										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	79.29039				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	22.86936	100.00000	22.81396				0.00	0	0
Total RP020 SPOT										0.00	0	0
Total For RP020										0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	35.72428	100.00000	35.63867				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	19.70729	100.00000	19.56125				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	102.27845				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	48.76210				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			9.36500	103.91114	9.36500	103.88516				0.00	0	1,000,000,000
Total RW21 SPOT										0.00	0	1,000,000,000
Total For RW21										0.00	0	1,000,000,000
RW23 On 10/12/2023 Spot Bond			9.78000	99.36942	9.78000	99.34350				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			11.06000	95.46727	11.06000	95.43920				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
S1327L On 02/08/2017 Spot Bond			100.00000	92.87532	100.00000	92.63959				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total S1327U SPOT										0.00	0	0
Total For S1327U										0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	109.32700	10.00000	109.29900				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			8.47000	101.32652	8.47000	101.30380				0.00	0	0
Total SBK14 SPOT										0.00	0	0
Total For SBK14										0.00	0	0
SBK16 On 15/03/2018 Spot Bond				100.00000	0.00000	100.69430				0.00	0	0
Total SBK16 SPOT										0.00	0	0
Total For SBK16										0.00	0	0
SBK17 On 30/07/2019 Spot Bond				100.00000	0.00000	100.64156				0.00	0	10,000,000
Total SBK17 SPOT										0.00	0	10,000,000
Total For SBK17										0.00	0	10,000,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	100.36223				0.00	0	160,000,000
Total SBK18 SPOT										0.00	0	160,000,000
Total For SBK18										0.00	0	160,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.86826				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK20 On 02/12/2019 Spot Bond				100.00000	0.00000	102.44476				0.00	0	0
Total SBK20 SPOT										0.00	0	0
Total For SBK20										0.00	0	0
SBK21 On 28/01/2020 Spot Bond				100.00000	0.00000	101.63106				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	102.27323				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			11.40000	101.75557	11.40000	101.72492				0.00	0	1,910,000,000
Total SBK23 SPOT										0.00	0	1,910,000,000
Total For SBK23										0.00	0	1,910,000,000
SBK24 On 19/10/2020 Spot Bond				100.00000	0.00000	102.26649				0.00	4,500,000,000	2,250,000,000
Total SBK24 SPOT										0.00	4,500,000,000	2,250,000,000
Total For SBK24										0.00	4,500,000,000	2,250,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	13.08252	100.00000	13.05048				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond				100.00000	0.00000	104.52091			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			11.43500	104.79544	11.43500	104.76360			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBK9 On 10/04/2018 Spot Bond			8.86000	101.61794	8.86000	101.59386			0.00	0	2,780,000,000
Total SBK9 SPOT									0.00	0	2,780,000,000
Total For SBK9									0.00	0	2,780,000,000
SBN33 On 15/09/2017 Spot Bond			8.89000	102.33049	8.89000	102.30600			0.00	0	0
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	100.51068			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			8.11000	102.64820	8.11000	102.62579			0.00	0	0
Total SBS13 SPOT									0.00	0	0
Total For SBS13									0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	100.63814			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	100.95308			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.99500	104.20864	8.99500	104.18359			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.93000	102.06497	9.93000	102.03808		1,688,100,000,000.00		170,000,000	170,000,000
Total SBS20 SPOT								1,688,100,000,000.00		170,000,000	170,000,000
Total For SBS20								1,688,100,000,000.00		170,000,000	170,000,000
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	102.77928			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	101.36550			0.00	0	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 SBS24 SPOT									0.00	0	600,000,000
Total For SBS24									0.00	0	600,000,000
SBS25 On 24/05/2019 Spot Bond			8.30000	101.97296	8.30000	101.95043			4,420,580,000,000.00	532,600,000	581,300,000
Total SBS25 SPOT									4,420,580,000,000.00	532,600,000	581,300,000
Total For SBS25									4,420,580,000,000.00	532,600,000	581,300,000
SBS27 On 20/02/2024 Spot Bond			9.45000	107.04893	9.45000	107.02163			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.31500	101.19484	8.31500	101.17231			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			10.11000	89.86635	10.11000	89.84226			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	100.42188			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			10.13500	98.44125	10.13500	98.41466			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.27254			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	100.35623			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			10.09000	102.98431	10.09000	102.95677			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	101.71913			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	101.37465			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.56500	102.11520	8.56500	102.09155			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS37 SPOT										0.00	0	0
Total For SBS37										0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.76500	100.37739	9.76500	100.35095				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			10.36000	99.68618	10.36000	99.65838				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			9.46500	98.11400	9.46500	98.08935				0.00	0	580,000,000
Total SBS4 SPOT										0.00	0	580,000,000
Total For SBS4										0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	101.62518				0.00	1,000,000,000	1,000,000,000
Total SBS40 SPOT										0.00	1,000,000,000	1,000,000,000
Total For SBS40										0.00	1,000,000,000	1,000,000,000
SBS41 On 12/11/2022 Spot Bond			9.27000	104.38493	9.27000	104.35923				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			9.80000	106.25195	9.80000	106.22433				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			10.08000	106.24941	10.08000	106.22101				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	101.43877				0.00	0	0
Total SBS44 SPOT										0.00	0	0
Total For SBS44										0.00	0	0
SBS45 On 15/02/2021 Spot Bond				100.00000	0.00000	101.92629				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			9.26500	110.05512	9.26500	110.02759				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond				100.00000	0.00000	101.82001				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond				100.00000	0.00000	101.50598				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS48 SPOT										0.00	0	0
Total For SBS48										0.00	0	0
SBS49 On 31/01/2022 Spot Bond				100.00000	0.00000	101.55047				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			9.20000	104.96979	9.20000	104.94370				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			9.73000	104.38585	9.73000	104.35846				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond				100.00000	0.00000	101.81347				0.00	0	0
Total SBS52 SPOT										0.00	0	0
Total For SBS52										0.00	0	0
SBS53 On 03/05/2027 Spot Bond				100.00000	0.00000	101.62180				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond				100.00000	0.00000	100.52743				0.00	0	0
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond				100.00000	0.00000	100.54629				0.00	0	0
Total SBS55 SPOT										0.00	0	0
Total For SBS55										0.00	0	0
SBS56 On 12/06/2022 Spot Bond			9.23000	99.46084	9.23000	99.43632				0.00	0	0
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond				100.00000	0.00000	100.55221				0.00	0	300,000,000
Total SBS57 SPOT										0.00	0	300,000,000
Total For SBS57										0.00	0	300,000,000
SBS58 On 12/06/2027 Spot Bond				100.00000	0.00000	100.62941				0.00	0	520,000,000
Total SBS58 SPOT										0.00	0	520,000,000
Total For SBS58										0.00	0	520,000,000
SBS111 On 07/12/2023 Spot Bond			3.97000	270.90660	3.97000	270.86893				0.00	0	10,000,000
Total SBS111 SPOT										0.00	0	10,000,000
Total For SBS111										0.00	0	10,000,000
SBS114 On 07/12/2033 Spot Bond			4.02000	196.52381	4.02000	196.62478				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond				100.00000	0.00000	100.13457				0.00	4,600,000,000	2,300,000,000
Total SBT101 SPOT										0.00	4,600,000,000	2,300,000,000
Total For SBT101										0.00	4,600,000,000	2,300,000,000
SCM10 On 15/09/2017 Spot Bond			100.00000	85.45614	100.00000	85.26104				0.00	0	0
Total SCM10U SPOT										0.00	0	0
Total For SCM10U										0.00	0	0
SF2A2L On 11/02/2018 Spot Bond			100.00000	58.50666	100.00000	58.36492				0.00	0	0
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0
SF2BU On 11/02/2018 Spot Bond			100.00000	58.50666	100.00000	58.36492				0.00	0	0
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2018 Spot Bond			100.00000	58.50666	100.00000	58.36492				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2018 Spot Bond			100.00000	58.50666	100.00000	58.36492				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	99.79806				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond				100.00000	0.00000	99.79818				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				189.72997	0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	100.94325				0.00	1,200,000,000	607,600,000
Total SHS06 SPOT										0.00	1,200,000,000	607,600,000
Total For SHS06										0.00	1,200,000,000	607,600,000
SHS11L On 25/11/2020 Spot Bond			10.00000	109.32700	10.00000	109.29900				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.09000	103.35544	9.09000	103.33012				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.43956				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	100.02256				0.00	0	0
Total SHS23 SPOT										0.00	0	0
Total For SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	100.02653				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			9.59500	100.75496	9.59500	100.72916				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	100.02653				0.00	0	50,000,000,000
Total SHS26 SPOT										0.00	0	50,000,000,000
Total For SHS26										0.00	0	50,000,000,000
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	102.55550				0.00	0	0
Total SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	41.34658	100.00000	41.24642				0.00	0	0
Total SHS29U SPOT										0.00	0	0
Total For SHS29U										0.00	0	0
SHS30 On 05/04/2020 Spot Bond				100.00000	0.00000	99.97624				0.00	940,000,000	1,660,000,000
Total SHS30 SPOT										0.00	940,000,000	1,660,000,000
Total For SHS30										0.00	940,000,000	1,660,000,000
SHS31 On 05/10/2022 Spot Bond				100.00000	0.00000	99.97572				0.00	0	100,000,000
Total SHS31 SPOT										0.00	0	100,000,000
Total For SHS31										0.00	0	100,000,000
SLI3 On 15/08/2018 Spot Bond			8.76000	103.28589	8.76000	103.26143				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	101.32211				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	101.25866				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.29233				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	101.31285				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	101.32617				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	101.42252				0.00	0	0
Total SLRC1 SPOT										0.00	0	0
Total For SLRC1										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond				100.00000	0.00000	101.45060				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			8.69000	102.37018	8.69000	102.34622				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	99.79659				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			10.70000	54.79932	10.70000	107.15281				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond				100.00000	0.00000	100.17876				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SPDA10 On 21/08/2021 Spot Bond				100.00000	0.00000	101.09156				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	101.16300				0.00	0	0
Total SPDA4 SPOT										0.00	0	0
Total For SPDA4										0.00	0	0
SPDA5 On 21/08/2017 Spot Bond				100.00000	0.00000	101.05499				0.00	160,000,000	80,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPDA5 SPOT										0.00	160,000,000	80,000,000
Total For SPDA5										0.00	160,000,000	80,000,000
SPDA6 On 21/08/2019 Spot Bond				100.00000	0.00000	101.05224				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	101.03996				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	101.07101				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	101.07319				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00:On 09/09/2019 Spot Bond				100.00000	0.00000	100.66546				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00:On 31/10/2019 Spot Bond				100.00000	0.00000	101.66887				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	102.10264				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			9.39500	98.53666	9.39500	98.51194				0.00	0	300,000,000
Total SSA06 SPOT										0.00	0	300,000,000
Total For SSA06										0.00	0	300,000,000
SSN00:On 31/03/2021 Spot Bond			9.26500	93.95606	9.26500	93.93282				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			9.26500	93.95606	9.26500	93.93282				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN00:On 15/09/2017 Spot Bond			8.37000	102.43375	8.37000	102.41064				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			3.91500	116.08209	3.91500	116.50864				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.19000	102.24679	10.19000	102.21902				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			11.21000	73.30905	11.21000	73.28732				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	101.85281				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	101.84579				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	100.20325				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.00000	0.00000	100.78943				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 17/03/2020 Spot Bond				100.00000	0.00000	100.37218				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond				100.00000	0.00000	100.82898				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond				100.00000	0.00000	101.24386				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	107.38958				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	100.90315				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	104.20950	9.55000	104.18266				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04(On 11/10/2023 Spot Bond				100.00000	0.00000	99.78669				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			9.50000	103.56364	9.50000	103.53738				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	96.42600				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			3.98000	101.23989	3.98000	101.23052				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	101.44801				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	0.00000	101.14961				0.00	0	0
Total SSN045 SPOT										0.00	0	0
Total For SSN045										0.00	0	0
SSN04(On 30/04/2027 Spot Bond				100.00000	0.00000	101.69640				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04(On 05/04/2027 Spot Bond				100.00000	0.00000	99.97596				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN04(On 21/06/2018 Spot Bond				100.00000	0.00000	100.29259				0.00	200,000,000	200,000,000
Total SSN048 SPOT										0.00	200,000,000	200,000,000
Total For SSN048										0.00	200,000,000	200,000,000
SZ25 On 30/09/2025 Spot Bond			9.64000	98.75209	9.64000	98.72670				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/02/2019 Spot Bond				100.00000	0.00000	101.04641				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/08/2019 Spot Bond				100.00000	0.00000	101.66600				0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T12A11 SPOT										0.00	0	10,000,000
Total For T12A11										0.00	0	10,000,000
T12A12 On 21/08/2019 Spot Bond			9.24000	100.69631	9.24000	102.89949				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	101.29431				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	101.08481				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			9.14000	104.07484	9.14000	107.25572				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	101.00196				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	101.29431				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	101.08252				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			9.24000	106.64572	9.24000	106.61911				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	101.06971				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19 On 21/08/2020 Spot Bond				100.00000	0.00000	100.78813				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			9.19000	104.22546	9.19000	105.02533				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T14A10 On 21/11/2019 Spot Bond				100.00000	0.00000	101.06383				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond				100.00000	0.00000	101.08693				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			9.15000	101.08138	9.15000	101.05668				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	100.75557				0.00	0	280,000,000
Total TFS117 SPOT										0.00	0	280,000,000
Total For TFS117										0.00	0	280,000,000
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00927				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	99.95549				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	99.95438				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS139 On 27/05/2019 Spot Bond				100.00000	0.00000	101.14097				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141 On 28/10/2019 Spot Bond				100.00000	0.00000	101.60939				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond				100.00000	0.00000	101.66405				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	101.09446				0.00	0	0
Total TFS143 SPOT										0.00	0	0
Total For TFS143										0.00	0	0
TFS144 On 20/03/2020 Spot Bond				100.00000	0.00000	100.32976				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS145 On 20/03/2022 Spot Bond				100.00000	0.00000	100.33940				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS14€ On 25/04/2018 Spot Bond				100.00000	0.00000	101.04495				0.00	0	0
Total TFS146 SPOT										0.00	0	0
Total For TFS146										0.00	0	0
TH10A 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
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	101.91324				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.83000	103.62602	7.83000	103.60384				0.00	0	250,000,000
Total TH10A3 SPOT										0.00	0	250,000,000
Total For TH10A3										0.00	0	250,000,000
TH10A 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
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	101.88492				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.39000	99.73749	7.39000	103.40191				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A 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
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	101.87573				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.16000	99.74563	7.16000	103.29632				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B On 18/07/2017 Spot Bond				100.00000	0.00000	101.97874				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B On 18/07/2017 Spot Bond				100.00000	0.00000	101.97034				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C On 18/07/2017 Spot Bond				100.00000	0.00000	102.17211				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C On 18/07/2017 Spot Bond				100.00000	0.00000	102.14479				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D On 18/07/2017 Spot Bond				100.00000	0.00000	102.97007				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D On 18/07/2017 Spot Bond				100.00000	0.00000	102.87563				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2018 Spot Bond				100.00000	0.00000	101.82106				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond				100.00000	0.00000	101.88834				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	104.04524	8.73000	104.02068				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2018 Spot Bond				100.00000	0.00000	101.66721				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2018 Spot Bond				100.00000	0.00000	102.06267				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2018 Spot Bond			9.01000	100.96185	9.01000	102.99000				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2018 Spot Bond				100.00000	0.00000	101.64470				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2018 Spot Bond				100.00000	0.00000	102.06267				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2018 Spot Bond				100.00000	0.00000	102.22824				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2018 Spot Bond				100.00000	0.00000	101.95981				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2018 Spot Bond				100.00000	0.00000	101.95140				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2018 Spot Bond				100.00000	0.00000	102.16788				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2018 Spot Bond				100.00000	0.00000	102.15948				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2018 Spot Bond				100.00000	0.00000	102.08593				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2018 Spot Bond				100.00000	0.00000	102.82311				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	102.83150				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2018 Spot Bond				100.00000	0.00000	102.78952				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond				100.00000	0.00000	101.01544				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	101.06388				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			9.19000	102.21660	9.19000	103.31100				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond				100.00000	0.00000	101.04641				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A4 On 21/08/2019 Spot Bond				100.00000	0.00000	101.08716				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			9.10000	102.08039	9.10000	102.05530				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond				100.00000	0.00000	101.04059				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.08716				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond			9.21000	101.35274	9.21000	101.32754				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond				100.00000	0.00000	101.13952				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				100.00000	0.00000	101.13952				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.13952				0.00	0	70,000,000
Total TH12B3 SPOT										0.00	0	70,000,000
Total For TH12B3										0.00	0	70,000,000
TH12B3 On 21/08/2019 Spot Bond				100.00000	0.00000	101.13952				0.00	0	30,000,000
Total TH12B4 SPOT										0.00	0	30,000,000
Total For TH12B4										0.00	0	30,000,000
TH12B4 On 21/08/2019 Spot Bond				100.00000	0.00000	101.23253				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	101.23253				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	101.23253				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	101.23136				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	101.60939				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	101.60939				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	101.71919				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	101.60245				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	101.01963				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	101.04526				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A: On 21/08/2020 Spot Bond				100.00000	0.00000	101.49453				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			9.34000	103.37621	9.34000	103.35014				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	101.02080				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	101.15327				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond				100.00000	0.00000	100.47237				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A8 On 21/08/2020 Spot Bond			9.23000	103.42740	9.23000	104.58393				0.00	0	8,000,000,000
Total TH13A8 SPOT										0.00	0	8,000,000,000
Total For TH13A8										0.00	0	8,000,000,000
TH13A9 On 21/08/2018 Spot Bond				100.00000	0.00000	101.00196				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	101.13942				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	101.14058				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	101.14571				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	101.12274				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond				100.00000	0.00000	101.13593				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	101.22077				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	101.23006				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	101.20308				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	101.22601				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C! On 21/08/2020 Spot Bond				100.00000	0.00000	101.28463				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.00000	0.00000	101.60328				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D! On 21/08/2020 Spot Bond				100.00000	0.00000	101.60328				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D! On 21/08/2020 Spot Bond				100.00000	0.00000	101.60260				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D! On 21/08/2020 Spot Bond				100.00000	0.00000	101.58556				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D! On 21/08/2020 Spot Bond				100.00000	0.00000	101.62641				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A On 21/11/2017 Spot Bond				100.00000	0.00000	100.92242				0.00	0	0
Total TH14A1 SPOT										0.00	0	0
Total For TH14A1										0.00	0	0
TH14A! On 21/11/2019 Spot Bond				100.00000	0.00000	100.72928				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A! On 21/11/2021 Spot Bond				100.00000	0.00000	101.10320				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A! On 21/11/2021 Spot Bond			9.23500	104.26468	9.23500	104.23910				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A! On 21/02/2018 Spot Bond				100.00000	0.00000	100.97065				0.00	0	0
Total TH14A5 SPOT										0.00	0	0
Total For TH14A5										0.00	0	0
TH14A! On 21/11/2019 Spot Bond				100.00000	0.00000	101.06383				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond				100.00000	0.00000	101.09391				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A8 On 21/11/2021 Spot Bond			9.18500	101.32721	9.18500	101.68315				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A9 On 21/05/2018 Spot Bond				100.00000	0.00000	100.98471				0.00	0	0
Total TH14A9 SPOT										0.00	0	0
Total For TH14A9										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond				100.00000	0.00000	101.17407				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond				100.00000	0.00000	101.13923				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond				100.00000	0.00000	101.12528				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond				100.00000	0.00000	101.23212				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	0.00000	101.20891				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C3 On 21/11/2021 Spot Bond				100.00000	0.00000	101.19498				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D1 On 21/11/2021 Spot Bond				100.00000	0.00000	101.57960				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	0.00000	101.55532				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D3 On 21/11/2021 Spot Bond				100.00000	0.00000	101.52178				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH9A11 On 18/07/2017 Spot Bond				100.00000	0.00000	101.82012				0.00	0	0
Total TH9A11 SPOT										0.00	0	0
Total For TH9A11										0.00	0	0
TH9A12 On 18/07/2017 Spot Bond				100.00000	0.00000	102.27972				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	6.99863	101.06155	6.98132				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A 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
THE8A 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
THE8B 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
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 18/07/2019 Spot Bond				100.00000	0.00000	102.03547				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 18/07/2019 Spot Bond				100.00000	0.00000	103.66755				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	102.89652				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			9.26000	94.79630	9.26000	94.73490				0.00	0	2,000,000,000
Total TL20 SPOT										0.00	0	2,000,000,000
Total For TL20										0.00	0	2,000,000,000
TL20/R:On 22/02/2020 Spot Bond			100.00000	22.85013	100.00000	22.80678				0.00	0	0
TL20/R:On 25/11/2020 Spot Bond			10.00000	109.32700	10.00000	109.29900				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	12.13378	100.00000	12.09589				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TLC01 On 22/09/2017 Spot Bond				100.00000	0.00000	102.36864				0.00	0	0
Total TLC01 SPOT										0.00	0	0
Total For TLC01										0.00	0	0
TLC02 On 22/03/2018 Spot Bond				100.00000	0.00000	100.27745				0.00	0	0
Total TLC02 SPOT										0.00	0	0
Total For TLC02										0.00	0	0
TN17 On 14/11/2017 Spot Bond			8.20000	101.61173	8.20000	101.58956				0.00	0	1,800,000,000
Total TN17 SPOT										0.00	0	1,800,000,000
Total For TN17										0.00	0	1,800,000,000
TN17/R:On 14/11/2017 Spot Bond			100.00000	76.83728	100.00000	76.68299				0.00	0	0
Total TN17/R203 SPOT										0.00	0	0
Total For TN17/R203										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20 On 17/09/2020 Spot Bond			8.97500	107.27380	8.97500	107.24822			166,935,000,000.00	18,600,000	47,134,330,000
Total TN20 SPOT									166,935,000,000.00	18,600,000	47,134,330,000
Total For TN20									166,935,000,000.00	18,600,000	47,134,330,000
TN20/R On 17/09/2020 Spot Bond			100.00000	20.05523	100.00000	20.01109			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	10.50305	100.00000	10.47733			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.62000	107.23641	9.62000	107.20903			80,808,000,000.00	8,400,000	4,273,600,000
Total TN23 SPOT									80,808,000,000.00	8,400,000	4,273,600,000
Total For TN23									80,808,000,000.00	8,400,000	4,273,600,000
TN23/R On 06/11/2023 Spot Bond			100.00000	12.84976	100.00000	12.82147			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			10.53000	98.01400	10.53000	97.98621			0.00	0	15,480,000,000
Total TN25 SPOT									0.00	0	15,480,000,000
Total For TN25									0.00	0	15,480,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	13.00811	100.00000	12.97900			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			10.59000	90.75572	10.59000	90.73027			0.00	0	1,240,000,000
Total TN27 SPOT									0.00	0	1,240,000,000
Total For TN27									0.00	0	1,240,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	10.00105	100.00000	9.97903			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			11.36000	96.63805	11.36000	96.60888			0.00	0	9,300,000,000
Total TN30 SPOT									0.00	0	9,300,000,000
Total For TN30									0.00	0	9,300,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	122.67824	8.00000	122.65194			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			11.87500	93.69028	11.87500	93.66076			0.00	0	2,800,000,000
Total TN40 SPOT									0.00	0	2,800,000,000
Total For TN40									0.00	0	2,800,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN40/R On 09/10/2040 Spot Bond			10.75000	102.52026	10.75000	102.49093			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	101.08800			0.00	0	0
Total TNF18 SPOT									0.00	0	0
Total For TNF18									0.00	0	0
TORQ1 On 15/08/2018 Spot Bond				100.00000	0.00000	101.43066			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 15/08/2017 Spot Bond				100.00000	0.00000	101.22716			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 15/08/2017 Spot Bond				100.00000	0.00000	101.63352			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TORQ7 On 15/08/2019 Spot Bond				100.00000	0.00000	101.24104			0.00	0	0
Total TORQ7 SPOT									0.00	0	0
Total For TORQ7									0.00	0	0
TORQ8 On 15/08/2018 Spot Bond				100.00000	0.00000	101.26815			0.00	0	0
Total TORQ8 SPOT									0.00	0	0
Total For TORQ8									0.00	0	0
TORQ9 On 15/08/2018 Spot Bond				100.00000	0.00000	101.30880			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	109.32700	10.00000	109.29900			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/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
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	99.97764				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	99.72085				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0: On 30/11/2018 Spot Bond				100.00000	0.00000	101.12821				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			9.19500	101.80148	9.19500	101.77662				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	100.13394	10.00000	100.10714				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	100.13060	9.75000	100.10447				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	10.12994	100.00000	10.10382				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRA2A: On 14/12/2018 Spot Bond				100.00000	0.00000	100.48474				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond				100.00000	0.00000	100.50671				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			9.49000	101.06183	9.49000	101.03622				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A: On 14/12/2018 Spot Bond				100.00000	0.00000	100.48528				0.00	0	0
Total TRA2A4 SPOT										0.00	0	0
Total For TRA2A4										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond				100.00000	0.00000	100.50671				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2A On 14/12/2020 Spot Bond			9.29000	101.64237	9.29000	101.67559				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2020 Spot Bond				100.00000	0.00000	100.54161				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B On 14/12/2020 Spot Bond				100.00000	0.00000	100.55502				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond				100.00000	0.00000	100.61128				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C On 14/12/2020 Spot Bond				100.00000	0.00000	100.63268				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond				100.00000	0.00000	100.77135				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D On 14/12/2020 Spot Bond				100.00000	0.00000	100.77135				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRAA2 On 14/06/2019 Spot Bond				100.00000	0.00000	100.51647				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4 On 14/06/2019 Spot Bond			100.00000	28.80983	100.00000	28.74003				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond				100.00000	0.00000	100.51222				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2019 Spot Bond			100.00000	29.05931	100.00000	28.98891				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2019 Spot Bond				100.00000	0.00000	100.51491				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAC2 On 14/06/2019 Spot Bond			100.00000	29.26720	100.00000	29.19630				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2019 Spot Bond				100.00000	0.00000	100.21721				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2019 Spot Bond			100.00000	31.80352	100.00000	31.72647				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2019 Spot Bond				100.00000	0.00000	103.32102				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2019 Spot Bond			100.00000	34.58932	100.00000	34.50553				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	25.26042	100.00000	25.19922				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	6.45197	100.00000	6.43634				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP21E On 06/07/2017 Spot Bond				100.00000	0.00000	99.95542				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	99.64346				0.00	0	0
Total TSP217 SPOT										0.00	0	0
Total For TSP217										0.00	0	0
TSP21E On 03/08/2017 Spot Bond				100.00000	0.00000	99.33409				0.00	0	0
Total TSP218 SPOT										0.00	0	0
Total For TSP218										0.00	0	0
TSP21E On 17/08/2017 Spot Bond				100.00000	0.00000	99.02906				0.00	0	0
Total TSP219 SPOT										0.00	0	0
Total For TSP219										0.00	0	0
TSP22C On 26/10/2017 Spot Bond				100.00000	0.00000	97.55961				0.00	0	0
Total TSP220 SPOT										0.00	0	0
Total For TSP220										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP221 On 26/04/2018 Spot Bond				100.00000	0.00000	93.62691			0.00	0	0
Total TSP221 SPOT									0.00	0	0
Total For TSP221									0.00	0	0
TSP222 On 10/05/2018 Spot Bond				100.00000	0.00000	93.31609			0.00	100,000,000	100,000,000
Total TSP222 SPOT									0.00	100,000,000	100,000,000
Total For TSP222									0.00	100,000,000	100,000,000
TSP223 On 23/11/2017 Spot Bond				100.00000	0.00000	96.96284			0.00	0	0
Total TSP223 SPOT									0.00	0	0
Total For TSP223									0.00	0	0
TSP224 On 24/05/2018 Spot Bond				100.00000	0.00000	93.03308			0.00	0	0
Total TSP224 SPOT									0.00	0	0
Total For TSP224									0.00	0	0
TSP225 On 07/12/2017 Spot Bond				100.00000	0.00000	96.66655			0.00	0	0
Total TSP225 SPOT									0.00	0	0
Total For TSP225									0.00	0	0
TSP226 On 07/06/2018 Spot Bond				100.00000	0.00000	92.79403			0.00	0	0
Total TSP226 SPOT									0.00	0	0
Total For TSP226									0.00	0	0
TSP227 On 21/06/2018 Spot Bond				100.00000	0.00000	92.51848			0.00	0	0
Total TSP227 SPOT									0.00	0	0
Total For TSP227									0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	25.32687	100.00000	25.26552			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	102.01336			0.00	0	0
Total TUHF01 SPOT									0.00	0	0
Total For TUHF01									0.00	0	0
TWC22 On 07/07/2017 Spot Bond				100.00000	0.00000	101.89453			0.00	0	0
Total TWC229 SPOT									0.00	0	0
Total For TWC229									0.00	0	0
TWC23 On 12/07/2017 Spot Bond				100.00000	0.00000	101.78234			0.00	0	0
Total TWC230 SPOT									0.00	0	0
Total For TWC230									0.00	0	0
TWC23 On 12/07/2017 Spot Bond				100.00000	0.00000	101.76536			0.00	0	0
Total TWC231 SPOT									0.00	0	0
Total For TWC231									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC23 On 14/07/2017 Spot Bond				100.00000	0.00000	101.63452				0.00	0	0
Total TWC232 SPOT										0.00	0	0
Total For TWC232										0.00	0	0
TWC23 On 24/07/2017 Spot Bond				100.00000	0.00000	101.58988				0.00	0	0
Total TWC233 SPOT										0.00	0	0
Total For TWC233										0.00	0	0
TWC23 On 26/07/2017 Spot Bond				101.84442	0.00000	101.52543				0.00	0	0
Total TWC234 SPOT										0.00	0	0
Total For TWC234										0.00	0	0
TWC23 On 11/08/2017 Spot Bond				100.00000	0.00000	101.20316				0.00	0	0
Total TWC235 SPOT										0.00	0	0
Total For TWC235										0.00	0	0
TWC23 On 17/08/2017 Spot Bond				100.00000	0.00000	101.07288				0.00	0	0
Total TWC236 SPOT										0.00	0	0
Total For TWC236										0.00	0	0
TWC23 On 18/08/2017 Spot Bond				100.00000	0.00000	101.03128				0.00	0	0
Total TWC237 SPOT										0.00	0	0
Total For TWC237										0.00	0	0
TWC23 On 31/08/2017 Spot Bond				100.00000	0.00000	100.68673				0.00	0	0
Total TWC238 SPOT										0.00	0	0
Total For TWC238										0.00	0	0
TWC24 On 28/08/2017 Spot Bond				100.00000	0.00000	100.77060				0.00	0	0
Total TWC241 SPOT										0.00	0	0
Total For TWC241										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.29500	107.88438	9.29500	107.85775				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			10.66000	107.21467	10.66000	107.18443				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	9.41524	100.00000	9.39218				0.00	0	0
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	9.31595	100.00000	9.29313				0.00	0	0
Total VJA02U SPOT										0.00	0	0
Total For VJA02U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJA03L On 20/10/2023 Spot Bond			100.00000	9.50381	100.00000	9.48054			0.00	0	0
Total VJA03U SPOT									0.00	0	0
Total For VJA03U									0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	9.77707	100.00000	9.75312			0.00	0	0
Total VJA04U SPOT									0.00	0	0
Total For VJA04U									0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	10.51987	100.00000	10.49410			0.00	0	0
Total VJA05U SPOT									0.00	0	0
Total For VJA05U									0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	10.49807	100.00000	10.47236			0.00	0	0
Total VJA06U SPOT									0.00	0	0
Total For VJA06U									0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	10.64380	100.00000	10.61773			0.00	0	0
Total VJA07U SPOT									0.00	0	0
Total For VJA07U									0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	0.11932	100.00000	0.11903			0.00	0	0
Total VJA08U SPOT									0.00	0	0
Total For VJA08U									0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	9.59882	100.00000	9.56303			0.00	0	0
Total VJA09U SPOT									0.00	0	0
Total For VJA09U									0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	9.21162	100.00000	9.18907			0.00	0	0
Total VJB01U SPOT									0.00	0	0
Total For VJB01U									0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	9.21641	100.00000	9.19384			0.00	0	0
Total VJB02U SPOT									0.00	0	0
Total For VJB02U									0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	9.27263	100.00000	9.24992			0.00	0	0
Total VJB03U SPOT									0.00	0	0
Total For VJB03U									0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	9.52586	100.00000	9.50253			0.00	0	0
Total VJB04U SPOT									0.00	0	0
Total For VJB04U									0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	10.25665	100.00000	10.23152			0.00	0	0
Total VJB05U SPOT									0.00	0	0
Total For VJB05U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJB06L On 20/07/2024 Spot Bond			100.00000	8.28442	100.00000	8.26413			0.00	0	0
Total VJB06U SPOT									0.00	0	0
Total For VJB06U									0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	10.44136	100.00000	10.41579			0.00	0	0
Total VJB07U SPOT									0.00	0	0
Total For VJB07U									0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	0.11932	100.00000	0.11903			0.00	0	0
Total VJB08U SPOT									0.00	0	0
Total For VJB08U									0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	9.41488	100.00000	9.37977			0.00	0	0
Total VJB09U SPOT									0.00	0	0
Total For VJB09U									0.00	0	0
VKC19 On 06/09/2017 Spot Bond				100.00000	0.00000	102.73699			0.00	0	0
Total VKC19 SPOT									0.00	0	0
Total For VKC19									0.00	0	0
VKC20 On 29/09/2017 Spot Bond				100.00000	0.00000	100.10864			0.00	0	0
Total VKC20 SPOT									0.00	0	0
Total For VKC20									0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	56.07632	100.00000	55.94047			0.00	0	0
Total VKE01U SPOT									0.00	0	0
Total For VKE01U									0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.42376			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	101.38411			0.00	0	0
Total VKE06 SPOT									0.00	0	0
Total For VKE06									0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	100.64826			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	100.02464			0.00	0	0
Total VKE08 SPOT									0.00	0	0
Total For VKE08									0.00	0	0
VKE09 On 08/07/2020 Spot Bond				100.00000	0.00000	99.86088			0.00	0	0
Total VKE09 SPOT									0.00	0	0
Total For VKE09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VKE10 On 08/07/2022 Spot Bond				100.00000	0.00000	99.85830				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	8.87625	100.00000	8.85451				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	8.94585	100.00000	8.92393				0.00	0	0
Total VPA02U SPOT										0.00	0	0
Total For VPA02U										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	10.75045	100.00000	10.72412				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	5.59670	100.00000	5.58300				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	10.31073	100.00000	10.28548				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	10.31440	100.00000	10.28913				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	10.31707	100.00000	10.29180				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	0.11932	100.00000	0.11903				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	9.32744	100.00000	9.29266				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	8.67264	100.00000	8.65140				0.00	0	0
Total VPB01U SPOT										0.00	0	0
Total For VPB01U										0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	8.84631	100.00000	8.82465				0.00	0	0
Total VPB02U SPOT										0.00	0	0
Total For VPB02U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPB03L On 20/10/2023 Spot Bond			100.00000	10.98186	100.00000	10.95497			0.00	0	0
Total VPB03U SPOT									0.00	0	0
Total For VPB03U									0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	5.34549	100.00000	5.33240			0.00	0	0
Total VPB04U SPOT									0.00	0	0
Total For VPB04U									0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	9.98740	100.00000	9.96294			0.00	0	0
Total VPB05U SPOT									0.00	0	0
Total For VPB05U									0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	10.06903	100.00000	10.04437			0.00	0	0
Total VPB06U SPOT									0.00	0	0
Total For VPB06U									0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	10.06844	100.00000	10.04377			0.00	0	0
Total VPB07U SPOT									0.00	0	0
Total For VPB07U									0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	0.11932	100.00000	0.11903			0.00	0	0
Total VPB08U SPOT									0.00	0	0
Total For VPB08U									0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	9.10240	100.00000	9.06845			0.00	0	0
Total VPB09U SPOT									0.00	0	0
Total For VPB09U									0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00197	100.00000	0.00197			0.00	0	0
Total WRS1U SPOT									0.00	0	0
Total For WRS1U									0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	23.33432	100.00000	23.27779			0.00	0	0
Total WRS2U SPOT									0.00	0	0
Total For WRS2U									0.00	0	0
WS05 On 01/08/2018 Spot Bond			3.06000	254.21349	3.06000	254.18414			0.00	0	0
Total WS05 SPOT									0.00	0	0
Total For WS05									0.00	0	0
WSP3 On 28/05/2019 Spot Bond			8.07000	102.52064	8.07000	102.49860			0.00	0	0
Total WSP3 SPOT									0.00	0	0
Total For WSP3									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			8.23000	102.86380	8.23000	102.84126			0.00	0	0
Total WSP4 SPOT									0.00	0	0
Total For WSP4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
WSP5 On 28/05/2021 Spot Bond			8.44500	102.72496	8.44500	102.70187				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/R203 On 28/05/2021 Spot Bond			100.00000	13.64690	100.00000	13.61686				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			7.45500	84.90031	7.45500	84.88343				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										94,545,794,578,015,000.00	582,637,097,832	568,256,879,053
Total for SPOT :										94,545,794,578,015,000.00	582,637,097,832	568,256,879,053
Total Futures										94,545,795,237,840,800.00	582,637,103,351	568,257,752,090
Total Options										0.00	0	44,365
Grand Total:										94,545,795,237,840,800.00	582,637,103,351	568,257,796,455